

# STOXX® GLOBAL CLIMATE IMPACT EX GLOBAL COMPACT AND CONTROVERSIAL WEAPONS INDEX

## Index description

The STOXX Climate Impact Ex Global Compact and Controversial Weapons indices include companies with CDP Performance Bands A to B- (pre-2016 Performance Band A to B). Band A and A- includes companies that are seen as leading companies in terms of climate change: these companies are disclosing particular 'actions' which mark them as leaders, as well as high scores across all other levels of the CDP Scoring matrix. Scoring requires detailed company-specific explanations. Band B & B- includes companies that 'manage' climate change: companies seek evidence of climate actions implemented and requires company-specific understanding of climate change related issues.

The indices exclude companies who are in contravention of Sustainalytics Global Standards Screening assessment or are involved in Controversial Weapons activities, as identified by Sustainalytics.

Additionally, stocks from ICB subsector Coal (ICB Code 60101040) are also excluded.

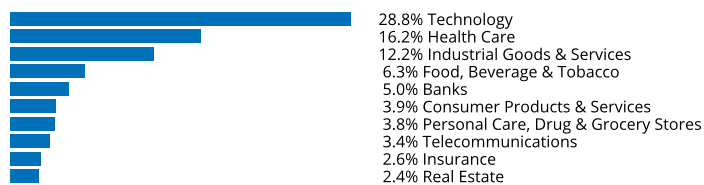
## Key facts

- » Derived from STOXX's broad, yet liquid indices to ensure tradability.
- » The indices are unique in the sense that forward-looking carbon emission data is used to create broad, well-diversified indices that are suitable for ETFs, SPs as well as benchmark solutions.
- » Exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with Controversial Weapons.
- » Exclude companies from ICB subsector Coal (ICB Code 60101040).
- » Reliable, independent data sources: CDP and Sustainalytics.

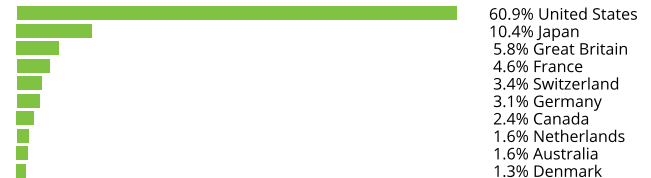
## Descriptive statistics

| Index   | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|   | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Global Climate Impact Ex Global Compact and Controversial Weapons Index | N/A                  | 114,056.7  | 114.5                | 34.5   | 5858.8  | 0.4      | 5.1                  | 0.0      | 16.7           |
| STOXX Global 1800 Index   | 64,926.8             | 58,870.5   | 32.7                 | 11.6   | 2,940.1 | 1.4      | 5.0                  | 0.0      | 2.7            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns   | Return (%)                |      |      |      |      | Annualized return (%)                |     |      |      |      |
|---|---------------------------|------|------|------|------|--------------------------------------|-----|------|------|------|
|   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD | 1Y   | 3Y   | 5Y   |
| STOXX Global Climate Impact Ex Global Compact and Controversial Weapons Index | 3.1                       | 20.5 | 17.2 | 44.9 | 62.1 | N/A                                  | N/A | 17.4 | 13.3 | 10.3 |
| STOXX Global 1800 Index   | 3.3                       | 18.4 | 13.4 | 37.3 | 52.7 | N/A                                  | N/A | 13.6 | 11.3 | 8.9  |
| Index volatility and risk   | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| STOXX Global Climate Impact Ex Global Compact and Controversial Weapons Index | 9.0                       | 11.0 | 15.2 | 14.7 | 17.5 | N/A                                  | N/A | 1.0  | 0.8  | 0.6  |
| STOXX Global 1800 Index   | 9.3                       | 11.6 | 16.1 | 15.6 | 18.1 | N/A                                  | N/A | 0.7  | 0.7  | 0.5  |
| Index to benchmark  | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| STOXX Global Climate Impact Ex Global Compact and Controversial Weapons Index | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 2.0                                  | 2.2 | 2.3  | 2.6  | 2.3  |
| Index to benchmark  | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| STOXX Global Climate Impact Ex Global Compact and Controversial Weapons Index | 0.9                       | 0.9  | 0.9  | 0.9  | 1.0  | -1.1                                 | 1.3 | 1.4  | 0.6  | 0.5  |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

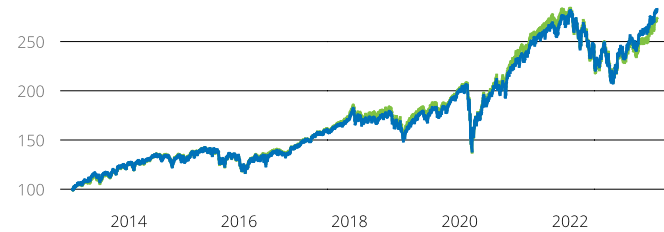
(USD, net return), all data as of Jul. 31, 2023

## THEME INDICES

## STOXX® GLOBAL CLIMATE IMPACT EX GLOBAL COMPACT AND

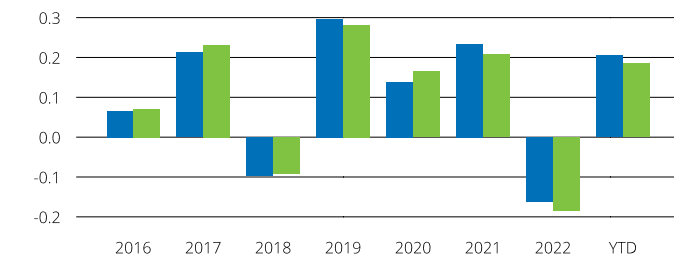
## Fundamentals (for last 12 months)

| Index   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Global Climate Impact Ex Global Compact and Controversial Weapons Index | 23.7                             | 18.7      | 21.8                             | 18.6      | 3.3            | 2.1                                | 2.0             | 10.6                |
| STOXX Global 1800 Index   | 22.5                             | 18.7      | 20.1                             | 18.4      | 0.1            | 1.9                                | 2.0             | 9.8                 |

Performance and annual returns<sup>4</sup>

— STOXX® Global Climate Impact Ex Global Compact and Controversial Weapons Index

— STOXX® Global 1800 Index



■ STOXX® Global Climate Impact Ex Global Compact and Controversial Weapons Index

■ STOXX® Global 1800 Index

## Methodology

The STOXX Climate Impact Ex Global Compact and Controversial Weapons indices are selected from the STOXX Global 1800 universe, excluding stocks from ICB subsector Coal (ICB Code 60101040). Only companies with CDP Performance Bands A to B- (pre-2016 Performance Band A to B) are considered. STOXX will exclude the companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with Controversial Weapons.

## Versions and symbols

| Index            | ISIN         | Symbol  | Bloomberg     | Reuters  |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH0355796209 | SXGCIEG |               | .SXGCIEG |
| Gross Return EUR | CH0355796209 | SXGCIEG |               | .SXGCIEG |
| Gross Return EUR | CH0355796209 | SXGCIEG |               | .SXGCIEG |
| Net Return EUR   | CH0355796258 | SXGCIEN | SXGCIEN INDEX | .SXGCIEN |
| Net Return EUR   | CH0355796258 | SXGCIEN | SXGCIEN INDEX | .SXGCIEN |
| Net Return EUR   | CH0355796258 | SXGCIEN | SXGCIEN INDEX | .SXGCIEN |
| Price EUR        | CH0355795805 | SXGCIEP |               | .SXGCIEP |
| Price EUR        | CH0355795805 | SXGCIEP |               | .SXGCIEP |
| Price EUR        | CH0355795805 | SXGCIEP |               | .SXGCIEP |
| Gross Return USD | CH0355796274 | SXGCIUG | SXGCIUG INDEX | .SXGCIUG |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |  |
|--------------------------|--|
| Weighting                | Price weighted with a weight factor based on the free-float market |
| Cap factor               | 5% on component level  |
| No. of components        | Variable   |
| Review frequency         | Components: Annually. Shares, Free Float and Weight Factor:        |
| Calculation/distribution | See vendor code sheet  |
| Calculation hours        | End-of-day   |
| Base value/base date     | 100 on Dec. 24, 2012   |
| Inception date           | Mar. 7, 2017   |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 24, 2012 to Jul. 31, 2023

(USD, net return), all data as of Jul. 31, 2023

## THEME INDICES

STOXX® GLOBAL CLIMATE IMPACT EX GLOBAL COMPACT AND  
CONTROVERSIAL WEAPONS INDEXTop 10 Components<sup>5</sup>

| Company                 | Supersector                          | Country       | Weight (%) |
|-------------------------|--------------------------------------|---------------|------------|
| Apple Inc.              | Technology                           | United States | 5.14       |
| Microsoft Corp.         | Technology                           | United States | 4.88       |
| NVIDIA Corp.            | Technology                           | United States | 3.58       |
| ALPHABET CLASS C        | Technology                           | United States | 2.42       |
| META PLATFORMS CLASS A  | Technology                           | United States | 2.20       |
| UnitedHealth Group Inc. | Health Care                          | United States | 1.47       |
| Johnson & Johnson       | Health Care                          | United States | 1.34       |
| VISA Inc. Cl A          | Industrial Goods & Services          | United States | 1.20       |
| Eli Lilly & Co.         | Health Care                          | United States | 1.17       |
| Procter & Gamble Co.    | Personal Care, Drug & Grocery Stores | United States | 1.10       |

<sup>5</sup> Based on the composition as of Jul. 31, 2023