

# STOXX® NORTH AMERICA CLIMATE IMPACT EX GLOBAL COMPACT CONTROVERSIAL WEAPONS &

## Index description

The STOXX Climate Impact Ex Global Compact Controversial Weapons & Tobacco 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 the ICB subsectors Coal (ICB Code 60101040) and Tobacco (ICB Code 45103010) are also excluded.

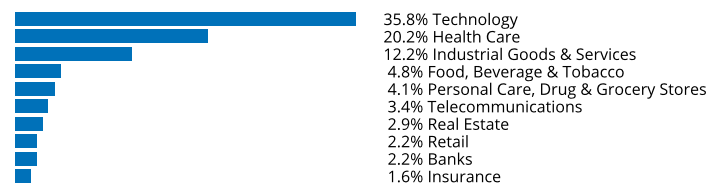
## Key facts

- » 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 the ICB subsectors Coal (ICB Code 60101040) and Tobacco (ICB Code 45103010).
- » 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 North America Climate Impact Ex Global Compact Controversial Weapons &	N/A	115,084.1	453.1	192.4	6534.6	4.3	5.7	0.0	18.5
STOXX North America 600 Index	42,878.1	41,190.2	68.7	29.2	2,940.1	7.8	7.1	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 North America Climate Impact Ex Global Compact Controversial Weapons &	3.4	21.6	16.6	54.1	88.3	N/A	N/A	16.7	15.7	13.7
STOXX North America 600 Index	3.2	20.3	12.7	43.4	74.8	N/A	N/A	12.8	12.9	12.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX North America Climate Impact Ex Global Compact Controversial Weapons &	8.2	13.2	17.9	17.2	21.4	N/A	N/A	0.8	0.8	0.6
STOXX North America 600 Index	9.0	13.7	18.8	18.3	21.8	N/A	N/A	0.6	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX North America Climate Impact Ex Global Compact Controversial Weapons &	0.9	1.0	1.0	1.0	1.0	2.8	2.7	2.8	3.4	3.0
Index to benchmark	Beta					Annualized information ratio				
STOXX North America Climate Impact Ex Global Compact Controversial Weapons &	0.8	0.9	0.9	0.9	1.0	0.7	0.6	1.1	0.6	0.4

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

<sup>2</sup> Based on EURIBOR1M

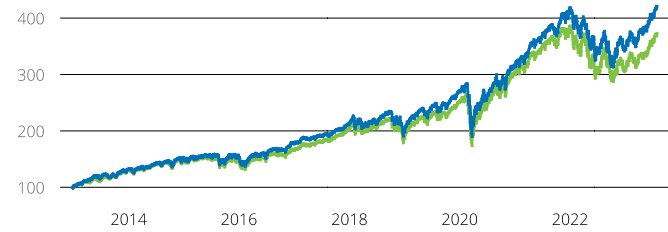
(USD, gross return), all data as of Jul. 31, 2023

## THEME INDICES

## STOXX® NORTH AMERICA CLIMATE IMPACT EX GLOBAL

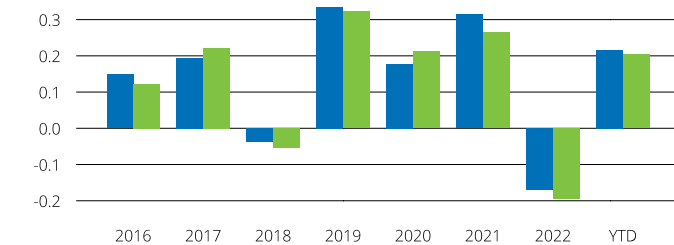
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX North America Climate Impact Ex Global Compact Controversial Weapons &	30.2	22.2	28.0	22.1	5.6	2.1	2.9	23.8
STOXX North America 600 Index	26.6	21.3	23.7	20.8	0.1	2.0	2.5	16.5

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

— STOXX® North America Climate Impact Ex Global Compact Controversial Weapons & Tobacco

— STOXX® North America 600 Index



■ STOXX® North America Climate Impact Ex Global Compact Controversial Weapons & Tobacco

■ STOXX® North America 600 Index

## Methodology

The STOXX Climate Impact Ex Sustainalytics Global Standards Screening assessment Controversial Weapons & Tobacco indices are selected from the STOXX Global 1800 universe, excluding stocks from the ICB subsectors Coal (ICB Code 60101040) and Tobacco (ICB Code 45103010). 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	CH0355795995	SXNCITEG		.SXNCITEG
Gross Return EUR	CH0355795995	SXNCITEG		.SXNCITEG
Net Return EUR	CH0355796290	SXNCITEN		.SXNCITEN
Net Return EUR	CH0355796290	SXNCITEN		.SXNCITEN
Price EUR	CH0355795888	SXNCITEP		.SXNCITEP
Price EUR	CH0355795888	SXNCITEP		.SXNCITEP
Gross Return USD	CH0355795615	SXNCITUG		.SXNCITUG
Gross Return USD	CH0355795615	SXNCITUG		.SXNCITUG
Net Return USD	CH0355796399	SXNCITUN		.SXNCITUN
Price USD	CH0355795896	SXNCITUP		.SXNCITUP

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> gr. div. yield is calculated as gr. return index return minus price index return

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

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

## THEME INDICES

STOXX® NORTH AMERICA CLIMATE IMPACT EX GLOBAL COMPACT  
CONTROVERSIAL WEAPONS & TOBACCO INDEXTop 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NVIDIA Corp.	Technology	United States	5.68
Apple Inc.	Technology	United States	5.09
Microsoft Corp.	Technology	United States	4.83
ALPHABET CLASS C	Technology	United States	4.14
META PLATFORMS CLASS A	Technology	United States	3.76
UnitedHealth Group Inc.	Health Care	United States	2.51
Johnson & Johnson	Health Care	United States	2.30
VISA Inc. Cl A	Industrial Goods & Services	United States	2.05
Eli Lilly & Co.	Health Care	United States	2.01
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	1.90

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