

# STOXX® NORTH AMERICA CLIMATE AWARENESS EX GLOBAL COMPACT AND CONTROVERSIAL WEAPONS

## Index description

The STOXX Climate Awareness Ex Global Compact and Controversial Weapons indices include companies with CDP Performance Bands A to C- (pre-2016 Performance Band A to C). 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. Band C and C- identifies companies who have looked at implications of climate change for, and on, their business and recognizes a high level, contextual knowledge of environmental issues.

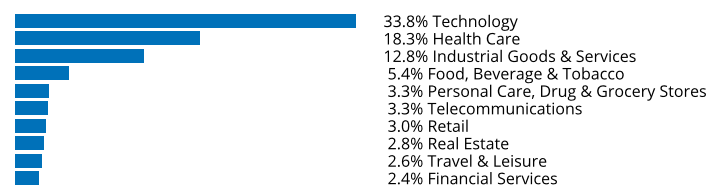
The indices exclude companies who are in contravention of Sustainalytics Global Standards Screening assessment or are involved in Controversial Weapons activities, as identified by Sustainalytics.

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

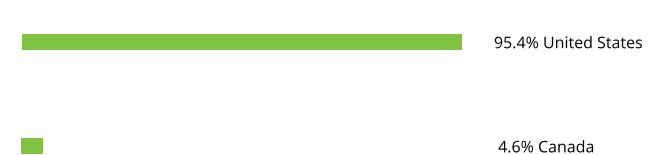
## Descriptive statistics

| 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 Awareness Ex Global Compact and Controversial | N/A                  | 111,692.0  | 300.2                | 130.3  | 5784.9  | 3.2      | 5.2                  | 0.0      | 14.0           |
| STOXX North America 600 Index   | 41,589.1             | 39,934.9   | 66.4                 | 28.6   | 2,903.0 | 3.0      | 7.3                  | 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 Awareness Ex Global Compact and Controversial | 6.1                       | 16.4 | 20.3 | 52.3 | 84.3 | N/A                                  | N/A  | 20.5 | 15.2 | 13.2 |
| STOXX North America 600 Index   | 6.8                       | 16.6 | 19.2 | 47.1 | 75.4 | N/A                                  | N/A  | 19.4 | 13.8 | 12.0 |
| Index volatility and risk   | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX North America Climate Awareness Ex Global Compact and Controversial | 11.1                      | 14.0 | 18.6 | 17.5 | 21.4 | N/A                                  | N/A  | 0.9  | 0.8  | 0.6  |
| STOXX North America 600 Index   | 11.0                      | 14.4 | 19.4 | 18.4 | 21.8 | N/A                                  | N/A  | 0.8  | 0.7  | 0.5  |
| Index to benchmark  | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX North America Climate Awareness Ex Global Compact and Controversial | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 1.6                                  | 2.0  | 2.5  | 3.0  | 2.6  |
| Index to benchmark  | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX North America Climate Awareness Ex Global Compact and Controversial | 1.0                       | 1.0  | 1.0  | 0.9  | 1.0  | -4.5                                 | -0.2 | 0.3  | 0.3  | 0.3  |

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

<sup>2</sup> Based on EURIBOR1M

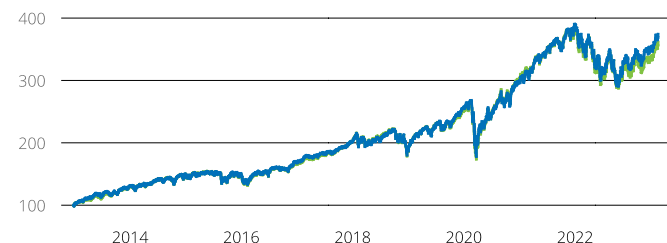
(USD, gross return), all data as of Jun. 30, 2023

## THEME INDICES

## STOXX® NORTH AMERICA CLIMATE AWARENESS EX GLOBAL

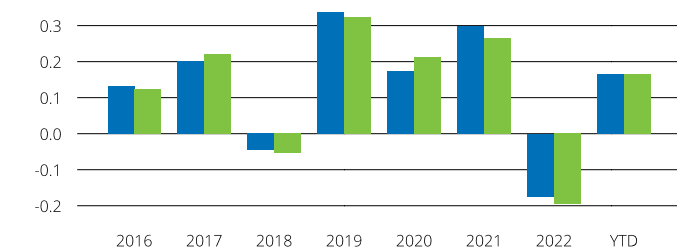
## Fundamentals (for last 12 months)

| 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 North America Climate Awareness Ex Global Compact and Controversial | 29.7                             | 21.6      | 26.5                             | 21.4      | 5.3            | 2.2                                | 2.7             | 22.8                |
| STOXX North America 600 Index   | 29.1                             | 20.7      | 23.0                             | 20.3      | 0.1            | 2.1                                | 2.5             | 17.8                |

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

— STOXX® North America Climate Awareness Ex Global Compact and Controversial Weapon

— STOXX® North America 600 Index



■ STOXX® North America Climate Awareness Ex Global Compact and Controversial Weapons

■ STOXX® North America 600 Index

## Methodology

The STOXX Climate Awareness 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 C- (pre-2016 Performance Band A to C) 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 | CH0355796308 | SXNCAEG |           | .SXNCAEG |
| Gross Return EUR | CH0355796308 | SXNCAEG |           | .SXNCAEG |
| Gross Return EUR | CH0355796308 | SXNCAEG |           | .SXNCAEG |
| Net Return EUR   | CH0355795797 | SXNCAEN |           | .SXNCAEN |
| Net Return EUR   | CH0355795797 | SXNCAEN |           | .SXNCAEN |
| Net Return EUR   | CH0355795797 | SXNCAEN |           | .SXNCAEN |
| Price EUR        | CH0355796365 | SXNCAEP |           | .SXNCAEP |
| Price EUR        | CH0355796365 | SXNCAEP |           | .SXNCAEP |
| Price EUR        | CH0355796365 | SXNCAEP |           | .SXNCAEP |
| Gross Return USD | CH0355795987 | SXNCAUG |           | .SXNCAUG |

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 Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

## THEME INDICES

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

| <b>Company</b>          | <b>Supersector</b>                   | <b>Country</b> | <b>Weight (%)</b> |
|-------------------------|--------------------------------------|----------------|-------------------|
| Apple Inc.              | Technology                           | United States  | 5.18              |
| Microsoft Corp.         | Technology                           | United States  | 5.05              |
| NVIDIA Corp.            | Technology                           | United States  | 4.48              |
| ALPHABET CLASS C        | Technology                           | United States  | 3.04              |
| META PLATFORMS CLASS A  | Technology                           | United States  | 2.74              |
| UnitedHealth Group Inc. | Health Care                          | United States  | 1.93              |
| Johnson & Johnson       | Health Care                          | United States  | 1.84              |
| Eli Lilly & Co.         | Health Care                          | United States  | 1.68              |
| VISA Inc. Cl A          | Industrial Goods & Services          | United States  | 1.66              |
| Procter & Gamble Co.    | Personal Care, Drug & Grocery Stores | United States  | 1.50              |

<sup>5</sup> Based on the composition as of Jun. 30, 2023