

# STOXX® EUROPE 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.

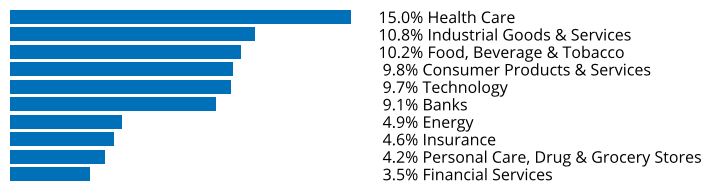
## Key facts

- » 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.

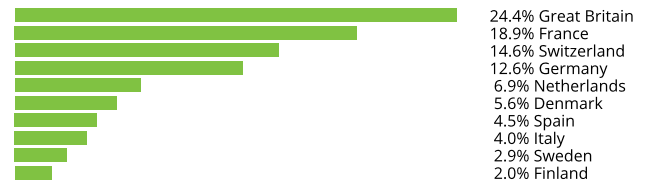
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Climate Impact Ex Global Compact and Controversial Weapons Index	N/A	98,786.1	250.1	88.9	4123.1	4.6	4.2	0.0	13.1
STOXX Europe 600 Index	12,330.3	9,680.5	16.1	5.6	304.5	0.4	3.1	0.0	3.4

## 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 Europe Climate Impact Ex Global Compact and Controversial Weapons Index	-2.1	10.6	7.6	42.3	37.7	N/A	N/A	7.7	12.6	6.7
STOXX Europe 600 Index	-2.3	8.8	5.3	41.2	37.4	N/A	N/A	5.3	12.3	6.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Climate Impact Ex Global Compact and Controversial Weapons Index	11.5	12.8	14.9	16.2	17.7	N/A	N/A	0.4	0.7	0.4
STOXX Europe 600 Index	11.6	12.9	15.5	16.3	17.9	N/A	N/A	0.2	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Climate Impact Ex Global Compact and Controversial Weapons Index	1.0	1.0	1.0	1.0	1.0	1.2	1.3	1.6	2.0	2.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Climate Impact Ex Global Compact and Controversial Weapons Index	1.0	1.0	1.0	1.0	1.0	2.5	3.3	1.4	0.1	-0.0

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

<sup>2</sup> Based on EURIBOR1M

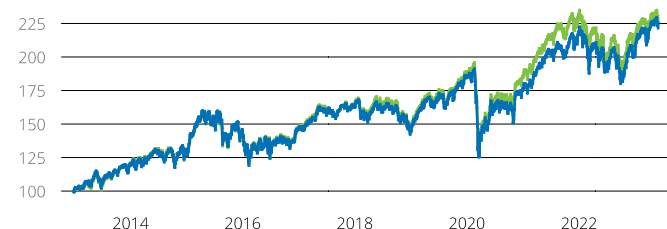
(EUR, gross return), all data as of May 31, 2023

## THEME INDICES

## STOXX® EUROPE CLIMATE IMPACT EX GLOBAL COMPACT AND

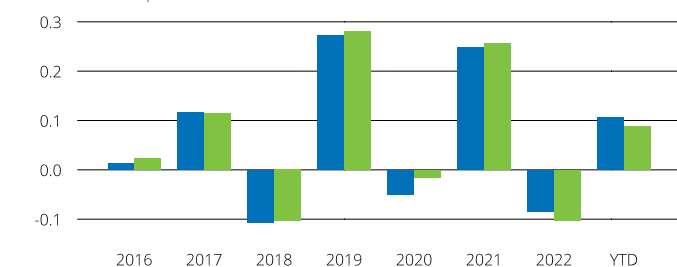
## Fundamentals (for last 12 months)

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 Europe Climate Impact Ex Global Compact and Controversial Weapons Index	16.7	13.4	15.0	13.2	1.9	3.3	1.3	1.3
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	3.4	1.2	1.7

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

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

— STOXX® Europe 600 Index



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

■ STOXX® Europe 600 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	CH0355796266	SXECIEG		.SXECIEG
Gross Return EUR	CH0355796266	SXECIEG		.SXECIEG
Gross Return EUR	CH0355796266	SXECIEG		.SXECIEG
Net Return EUR	CH0355795714	SXECIEN		.SXECIEN
Net Return EUR	CH0355795714	SXECIEN		.SXECIEN
Net Return EUR	CH0355795714	SXECIEN		.SXECIEN
Price EUR	CH0355796407	SXECIEP		.SXECIEP
Price EUR	CH0355796407	SXECIEP		.SXECIEP
Gross Return USD	CH0355795680	SXUCIUG		.SXUCIUG
Gross Return USD	CH0355795680	SXUCIUG		.SXUCIUG

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 May 31, 2023

(EUR, gross return), all data as of May 31, 2023

## THEME INDICES

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

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	4.17
ASML HLDG	Technology	Netherlands	4.05
NOVO NORDISK B	Health Care	Denmark	3.70
LVMH MOET HENNESSY	Consumer Products & Services	France	3.18
ASTRAZENECA	Health Care	Great Britain	3.15
NOVARTIS	Health Care	Switzerland	2.79
HSBC	Banks	Great Britain	2.10
SAP	Technology	Germany	1.88
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.83
SIEMENS	Industrial Goods & Services	Germany	1.72

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