

# ISTOXX® GLOBAL CLIMATE CHANGE ESG INDEX

## Index description

The iSTOXX Global Climate Change ESG Index is based on liquid securities from the STOXX Global 1800 Index. The index is constructed to follow the EU Paris-Aligned Benchmark (EU PAB) requirements outlined in the Commission Delegated Regulation (EU) 2020/1818 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards minimum standards for EU Paris-aligned Benchmarks

Companies identified as non-compliant based on Sustainalytics Global Standards Screening (GSS) assessment or are involved in Controversial Weapons are not eligible for selection. Tobacco Producers, as identified by ISS ESG, are also not eligible. Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities are excluded. Additionally, securities that derive more than 10% of their revenues from thermal coal-based power generation, or more than 50% from power generation with carbon intensity of lifecycle emissions higher than 100gCO<sub>2</sub>e/kWh are not considered for selection. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15 or have involvement in the production of military equipment and/or the provision of related services.

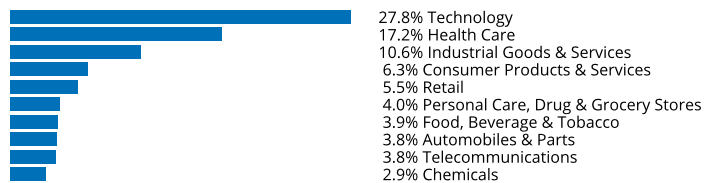
## Key facts

- »The indices are designed to help investors shift towards a low-carbon economy and align investments to the Paris Climate Agreement
- »Scope 1, Scope 2 and Scope 3 are used across all sectors from the first date of the index construction
- »The indices aim to reduce their greenhouse gases emission intensity by at least 50% when compared to their underlying benchmarks
- »Sectors key to the low-carbon transition, high climate impact sectors, are not underweighted relative to the underlying benchmarks
- »The STOXX Paris-Aligned Benchmark Indices are designed to meet the year on year 7% decarbonization target
- »Indices overweight securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

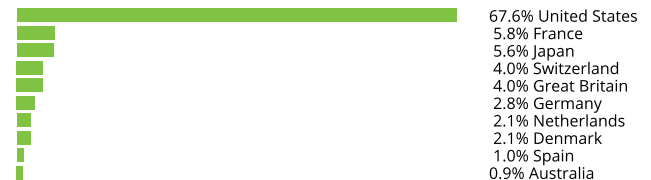
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Climate Change ESG Index	N/A	106.2	0.1	0.0	5.8	0.0	5.5	0.0	29.4
STOXX Global 1800 Index	55,802.3	50,580.8	28.1	9.7	2,490.5	0.4	4.9	0.0	3.1

## 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
iSTOXX Global Climate Change ESG Index	3.5	12.7	5.4	42.8	75.6	N/A	N/A	5.5	12.7	12.1
STOXX Global 1800 Index	2.3	8.3	2.5	40.6	57.1	N/A	N/A	2.5	12.1	9.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Global Climate Change ESG Index	11.2	12.7	16.4	15.5	17.6	N/A	N/A	0.2	0.8	0.6
STOXX Global 1800 Index	11.0	12.2	15.9	15.0	17.6	N/A	N/A	0.1	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Climate Change ESG Index	1.0	1.0	1.0	1.0	1.0	2.6	2.9	2.9	2.5	2.4
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Climate Change ESG Index	1.0	1.0	1.0	1.0	1.0	4.9	3.4	1.0	0.2	0.9

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

<sup>2</sup> Based on EURIBOR1M

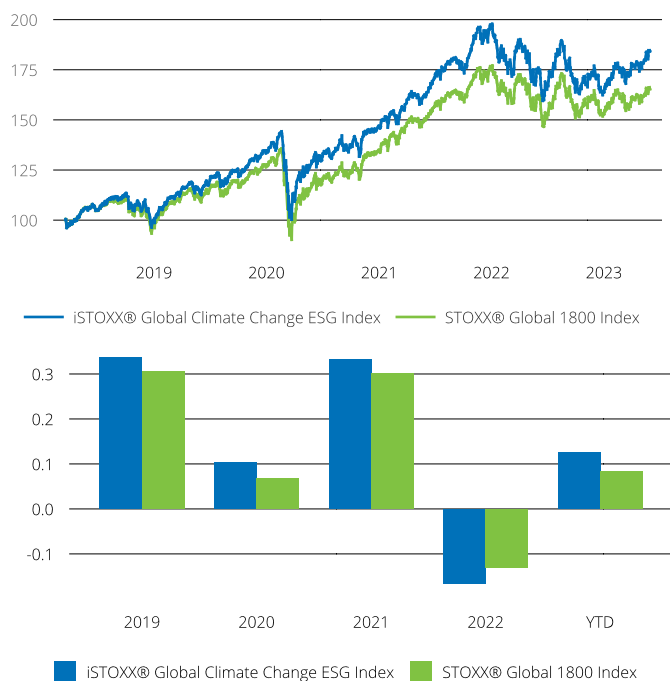
(EUR, net return), all data as of May 31, 2023

## ISTOXX INDICES

## ISTOXX® GLOBAL CLIMATE CHANGE ESG INDEX

## 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
iSTOXX Global Climate Change ESG Index	28.6	20.4	25.3	20.3	4.0	1.5	2.2	4.5
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	1.7	1.8	6.0

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

## Methodology

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## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462361657	SXGPABWG		.SXGPABWG
Net Return EUR	CH0462361640	SXGPABWR	SXGPABWR INDEX	.SXGPABWR
Price EUR	CH0462361632	SXGPABWE	SXGPABWE INDEX	.SXGPABWE
Gross Return USD	CH0462361681	SXGPABWV		.SXGPABWV
Net Return USD	CH0462361673	SXGPABWU	SXGPABWU INDEX	.SXGPABWU
Price USD	CH0462361665	SXGPABWL		.SXGPABWL

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

## Quick facts

Weighting	Price-weighted
Cap factor	Optimization process
No. of components	Variable
Review frequency	Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of March 19, 2018
History	Available from Mar. 19, 2018
Inception date	May. 13, 2022

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 Mar. 19, 2018 to May 31, 2023

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

## ISTOXX® GLOBAL CLIMATE CHANGE ESG INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Microsoft Corp.	Technology	United States	5.47
Apple Inc.	Technology	United States	4.95
Amazon.com Inc.	Retail	United States	3.90
TESLA	Automobiles & Parts	United States	3.34
VISA Inc. Cl A	Industrial Goods & Services	United States	2.38
ALPHABET CLASS C	Technology	United States	2.18
NVIDIA Corp.	Technology	United States	2.12
MasterCard Inc. Cl A	Industrial Goods & Services	United States	1.94
Johnson & Johnson	Health Care	United States	1.63
LVMH MOET HENNESSY	Consumer Products & Services	France	1.54

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

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