STOXX® GLOBAL CLIMATE IMPACT EX GLOBAL COMPACT CONTROVERSIAL WEAPONS & TOBACCO

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.

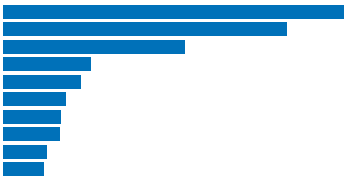
» Exclude companies from the ICB subsectors Coal (ICB Code 60101040) and Tobacco (ICB Code 45103010).

» Reliable, independent data sources: CDP and Sustainalytics.

Descriptive statistics

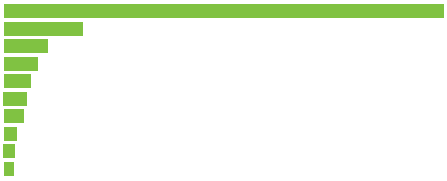
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco	N/A	96,398.8	97.1	30.0	4789.1	0.4	5.0	0.0	16.0
STOXX Global 1800 Index	52,170.3	47,233.9	26.2	9.6	1,831.9	1.1	3.9	0.0	3.1

Supersector weighting (top 10)



23.0% Technology
19.1% Health Care
12.3% Industrial Goods & Services
5.9% Food, Beverage & Tobacco
5.2% Banks
4.2% Personal Care, Drug & Grocery Stores
3.9% Consumer Products & Services
3.8% Telecommunications
2.9% Insurance
2.7% Real Estate

Country weighting



59.6% United States
10.6% Japan
5.9% Great Britain
4.5% France
3.6% Switzerland
3.2% Germany
2.6% Canada
1.8% Australia
1.5% Netherlands
1.3% Denmark

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco	-6.9	-10.9	-10.9	23.5	55.9	N/A	N/A	-11.0	7.4	9.4
STOXX Global 1800 Index	-7.3	-12.9	-12.9	20.6	49.8	N/A	N/A	-13.1	6.5	8.5
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco	16.5	16.7	16.7	19.9	17.1	N/A	N/A	-0.7	0.4	0.5
STOXX Global 1800 Index	17.5	18.3	18.3	20.7	17.7	N/A	N/A	-0.8	0.3	0.5
Index to benchmark				**Correlation**					**Tracking error (%)**	
STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco	1.0	1.0	1.0	1.0	1.0	1.6	3.0	3.0	2.6	2.2
Index to benchmark					**Beta**				**Annualized information ratio**	
STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco	0.9	0.9	0.9	1.0	1.0	3.8	0.6	0.6	0.2	0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, net return), all data as of Dec. 30, 2022

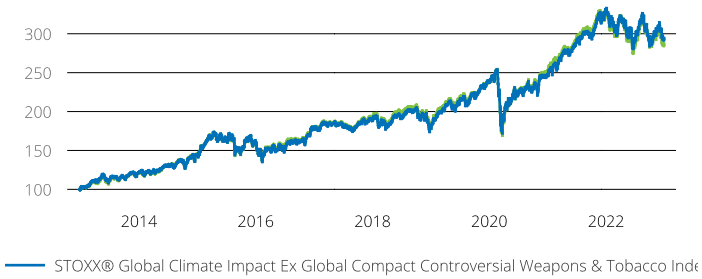
THEME INDICES

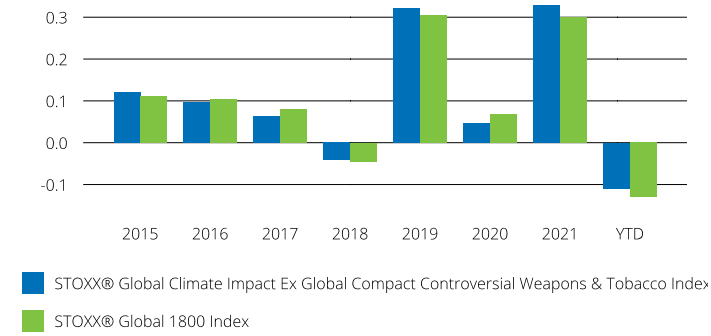
STOXX® GLOBAL CLIMATE IMPACT EX GLOBAL COMPACT

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco	17.8	15.9	16.9	15.7	2.8	1.5	1.8	10.8
STOXX Global 1800 Index	18.9	15.9	16.2	15.1	0.1	1.4	1.9	11.8

Performance and annual returns[4]





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	CH0355796340	SXGCITEG		.SXGCITEG
Gross Return	EUR	CH0355796340	SXGCITEG		.SXGCITEG
Net Return	EUR	CH0355795516	SXGCITEN	SXGCITEN INDEX	.SXGCITEN
Net Return	EUR	CH0355795516	SXGCITEN	SXGCITEN INDEX	.SXGCITEN
Price	EUR	CH0355796324	SXGCITEP		.SXGCITEP
Price	EUR	CH0355796324	SXGCITEP		.SXGCITEP
Gross Return	USD	CH0355795581	SXGCITUG	SXGCITUG INDEX	.SXGCITUG
Gross Return	USD	CH0355795581	SXGCITUG	SXGCITUG INDEX	.SXGCITUG
Net Return	USD	CH0355795979	SXGCITUN		.SXGCITUN
Net Return	USD	CH0355795979	SXGCITUN		.SXGCITUN

Complete list available here: 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.

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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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Dec. 24, 2012 to Dec. 30, 2022

(EUR, net return), all data as of Dec. 30, 2022

STOXX® GLOBAL CLIMATE IMPACT EX GLOBAL COMPACT CONTROVERSIAL WEAPONS & TOBACCO INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Microsoft Corp.	Technology	United States	4.97
Apple Inc.	Technology	United States	4.67
ALPHABET CLASS C	Technology	United States	1.96
UnitedHealth Group Inc.	Health Care	United States	1.81
Johnson & Johnson	Health Care	United States	1.67
NVIDIA Corp.	Technology	United States	1.33
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	1.26
VISA Inc. Cl A	Industrial Goods & Services	United States	1.24
Eli Lilly & Co.	Health Care	United States	1.24
NESTLE	Food, Beverage & Tobacco	Switzerland	1.09

[5] Based on the composition as of Dec. 30, 2022