

STOXX EUROPE CLIMATE AWARENESS EX GLOBAL COMPACT CONTROVERSIAL WEAPONS & TOBACCO

Index description

The STOXX Climate Awareness Ex Global Compact Controversial Weapons & Tobacco 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.

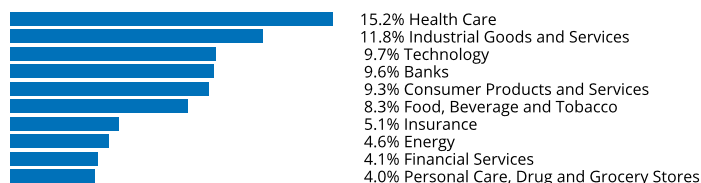
The indices exclude companies who are in contravention of Sustainalytics Global Standards Screening assessment or are involved in Controversial Weapons activities, as identified by Sustainalytics.

Additionally, stocks from the ICB subsectors Coal (ICB Code 60101040) and Tobacco (ICB Code 45103010) are also excluded.

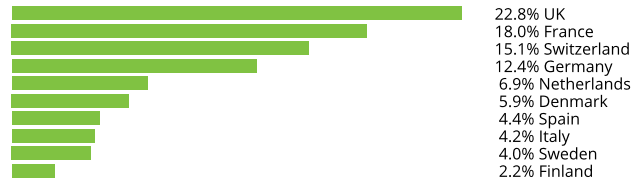
Descriptive statistics

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 Awareness Ex Global Compact Controversial Weapons &	N/A	99,109.3	210.4	73.6	3881.5	4.6	3.9	0.0	9.6
STOXX Europe 600	12,480.3	9,795.9	16.3	5.9	296.4	1.5	3.0	0.0	3.4

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons &	-2.5	12.4	15.4	39.0	41.2	N/A	N/A	15.5	11.7	7.2
STOXX Europe 600	-2.5	17.0	14.1	36.8	39.7	N/A	N/A	14.2	11.1	7.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons &	N/A	N/A	14.1	15.8	18.1	N/A	N/A	0.8	0.7	0.4
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons &	1.0	1.0	1.0	1.0	1.0	0.8	1.2	1.2	1.4	1.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons &	1.0	1.0	1.0	1.0	1.0	0.8	1.7	1.0	0.4	0.2

¹ For information on data calculation, please refer to STOXX calculation reference guide.

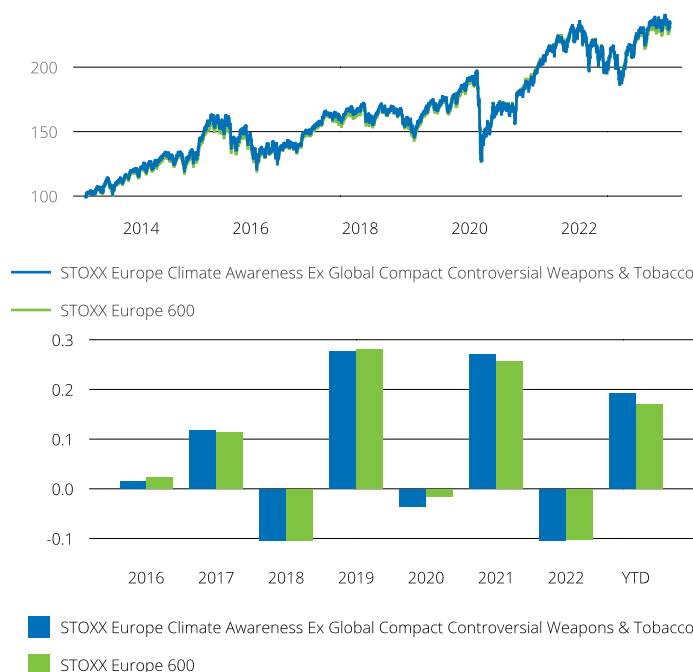
(EUR, gross return), all data as of Aug. 31, 2023

THEME INDICES

STOXX EUROPE CLIMATE AWARENESS 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 Europe Climate Awareness Ex Global Compact Controversial Weapons &	14.7	13.0	12.9	12.7	1.9	3.5	1.4	6.7
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.7	1.2	11.3

Performance and annual returns⁴

Methodology

The STOXX Climate Awareness Ex Global Compact 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 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	CH0355795912	SXECATEG		.SXECATEG
Price EUR	CH0355795540	SXECATEP		.SXECATEP
Net Return EUR	CH0355795565	SXECATEN		.SXECATEN
Price USD	CH0355795938	SXUCATUP		.SXUCATUP
Net Return USD	CH0355796233	SXUCATUN		.SXUCATUN
Gross Return USD	CH0355795656	SXUCATUG		.SXUCATUG

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.

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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 24, 2012 to Aug. 31, 2023

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

THEME INDICES

STOXX EUROPE CLIMATE AWARENESS EX GLOBAL COMPACT
CONTROVERSIAL WEAPONS & TOBACCOTop 10 Components⁵

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	3.92
NESTLE	Food, Beverage and Tobacco	Switzerland	3.78
ASML HLDG	Technology	Netherlands	3.44
LVMH MOET HENNESSY	Consumer Products and Services	France	2.87
ASTRAZENECA	Health Care	UK	2.71
NOVARTIS	Health Care	Switzerland	2.70
SAP	Technology	Germany	1.98
HSBC	Banks	UK	1.95
UNILEVER PLC	Personal Care, Drug and Grocery	UK	1.73
SANOI	Health Care	France	1.56

⁵ Based on the composition as of Aug. 31, 2023