

# 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.

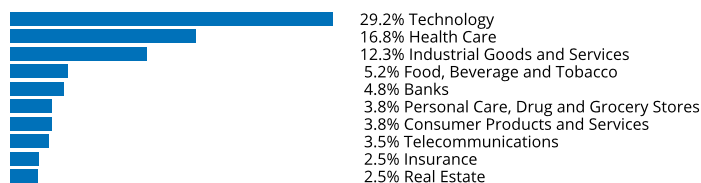
## Key facts

- » 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.

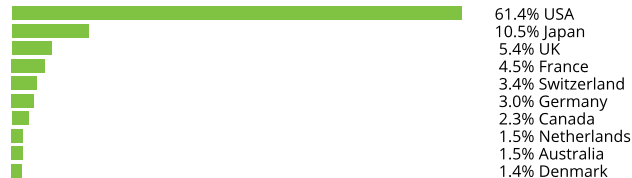
## Descriptive statistics

| 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                  | 102,747.0  | 103.8                | 30.1   | 5162.4  | 0.3      | 5.0                  | 0.0      | 15.9           |
| STOXX Global 1800                                                             | 58,187.4             | 52,801.6   | 29.3                 | 10.2   | 2,590.6 | 1.1      | 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   |
| STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco | -0.5                      | 16.7 | 12.3 | 48.4 | 73.7 | N/A                          | N/A | 12.4 | 14.2 | 11.8 |
| STOXX Global 1800                                                             | -0.8                      | 22.0 | 7.5  | 40.2 | 61.9 | N/A                          | N/A | 7.6  | 12.0 | 10.2 |
| Index volatility and risk                                                     | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |     |      |      |      |
|                                                                               | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y   | 5Y   |
| STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco | N/A                       | N/A  | 12.9 | 13.5 | 17.1 | N/A                          | N/A | 0.6  | 0.9  | 0.6  |
| STOXX Global 1800                                                             | N/A                       | N/A  | 13.8 | 14.5 | 17.7 | N/A                          | N/A | 0.3  | 0.7  | 0.5  |
| Index to benchmark                                                            | Correlation               |      |      |      |      | Tracking error (%)           |     |      |      |      |
|                                                                               | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y   | 5Y   |
| STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 1.6                          | 2.1 | 2.2  | 2.5  | 2.3  |
| Index to benchmark                                                            | Beta                      |      |      |      |      | Annualized information ratio |     |      |      |      |
|                                                                               | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y   | 5Y   |
| STOXX Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco | 1.0                       | 0.9  | 0.9  | 0.9  | 1.0  | 2.2                          | 1.6 | 1.9  | 0.7  | 0.6  |

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

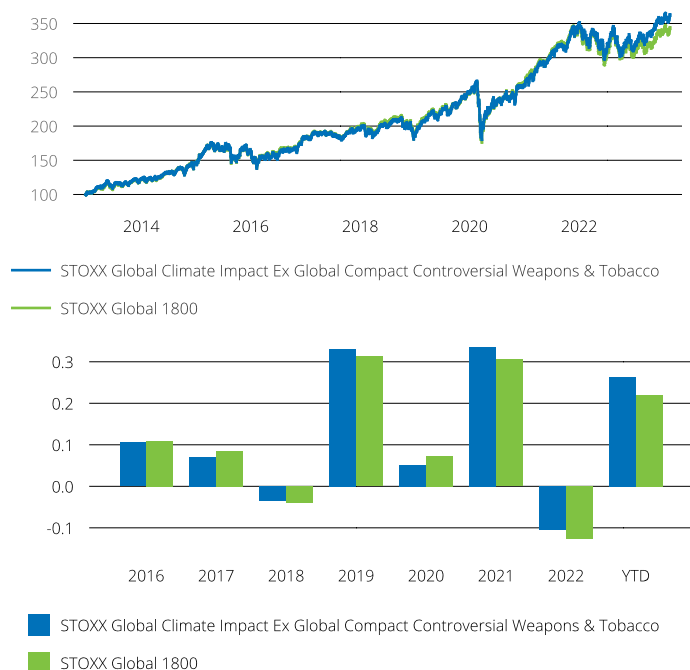
(EUR, gross return), all data as of Aug. 31, 2023

## THEME INDICES

## STOXX GLOBAL CLIMATE IMPACT EX GLOBAL COMPACT

## 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 Global Climate Impact Ex Global Compact Controversial Weapons & Tobacco | 21.8                             | 17.8      | 20.0                             | 17.6      | 3.1            | 2.5                                | 2.0             | 10.8                |
| STOXX Global 1800                                                             | 20.8                             | 17.7      | 18.7                             | 17.4      | 0.1            | 2.3                                | 1.9             | 10.8                |

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

## 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   |
|------------------|--------------|----------|----------------|-----------|
| Net Return EUR   | CH0355795516 | SXGCITEN | SXGCITEN INDEX | .SXGCITEN |
| Price EUR        | CH0355796324 | SXGCITEP |                | .SXGCITEP |
| Gross Return EUR | CH0355796340 | SXGCITEG |                | .SXGCITEG |
| Price USD        | CH0355796241 | SXGCITUP |                | .SXGCITUP |
| Net Return USD   | CH0355795979 | SXGCITUN |                | .SXGCITUN |
| Gross Return USD | CH0355795581 | SXGCITUG | SXGCITUG INDEX | .SXGCITUG |

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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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 Aug. 31, 2023

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

## THEME INDICES

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

### Top 10 Components<sup>5</sup>

| Company                 | Supersector                     | Country | Weight (%) |
|-------------------------|---------------------------------|---------|------------|
| Apple Inc.              | Technology                      | USA     | 5.02       |
| Microsoft Corp.         | Technology                      | USA     | 4.87       |
| NVIDIA Corp.            | Technology                      | USA     | 3.91       |
| ALPHABET CLASS C        | Technology                      | USA     | 2.58       |
| META PLATFORMS CLASS A  | Technology                      | USA     | 2.12       |
| Eli Lilly & Co.         | Health Care                     | USA     | 1.48       |
| UnitedHealth Group Inc. | Health Care                     | USA     | 1.43       |
| Johnson & Johnson       | Health Care                     | USA     | 1.35       |
| VISA Inc. Cl A          | Industrial Goods and Services   | USA     | 1.29       |
| Procter & Gamble Co.    | Personal Care, Drug and Grocery | USA     | 1.13       |

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