iSTOXX Global Climate Change ESG

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 100gCO2e/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.

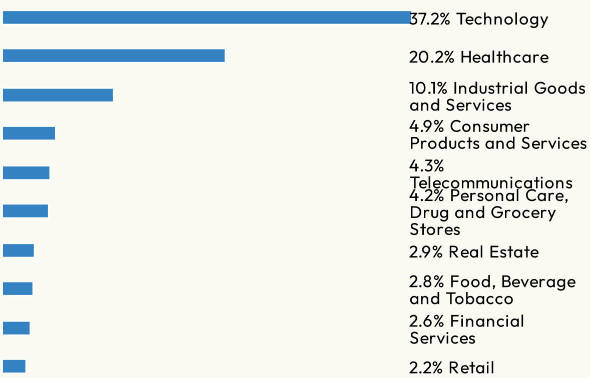
Key facts

- 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, arenot 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)

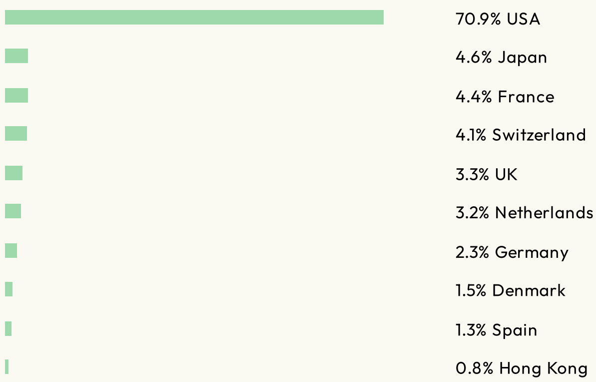
Descriptive Statistics

Index	Market Cap (USD bn)		Components (USD bn)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 monts
iSTOXX Global Climate Change ESG	N/A	118.2	0.2	0.0	6.2	0.0	5.2	0.0	28.0
STOXX Global 1800	99,691.1	92,189.6	51.2	14.6	4,862.3	1.0	5.3	0.0	3.3

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Climate Change ESG	0.9	6.8	15.3	38.7	39.4	N/A	N/A	15.5	11.7	6.9
STOXX Global 1800	0.2	9.4	17.9	56.9	55.4	N/A	N/A	18.2	16.5	9.3
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Global Climate Change ESG	N/A	N/A	11.0	12.1	14.6	N/A	N/A	1.1	0.7	0.3
STOXX Global 1800	N/A	N/A	11.8	12.7	14.5	N/A	N/A	1.2	1.0	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Global Climate Change ESG	0.9	0.9	0.9	1.0	1.0	5.9	4.8	5.0	3.7	3.4
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Global Climate Change ESG	0.7	0.9	0.8	0.9	1.0	1.2	-0.9	-0.5	-1.2	-0.7

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

(USD, Price), all data as of July 31, 2026

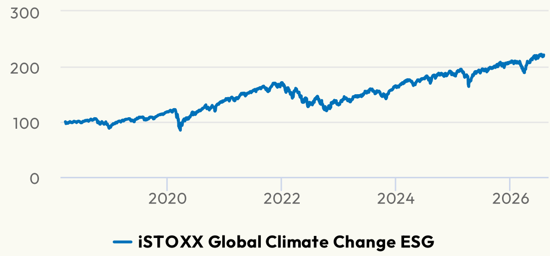
BENCHMARK INDICES

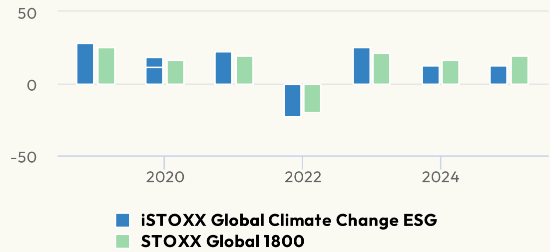
iSTOXX Global Climate Change ESG

Fundamentals

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	
iSTOXX Global Climate Change ESG	27.2	20.9	26.1	20.8	4.3	1.4	2.6	23.5
STOXX Global 1800	24.7	19.8	23.1	19.5	3.5	1.5	2.7	23.0

Performance and annual returns





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

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.

Top 10 Components[4]

Company	Supersector	Country	Weight
Microsoft Corp.	Technology	USA	5.221%
Apple Inc.	Technology	USA	4.582%
ALPHABET CLASS C	Technology	USA	4.386%
NVIDIA Corp.	Technology	USA	4.297%
VISA Inc. Cl A	Industrial Goods and Services	USA	3.276%
META PLATFORMS CLASS A	Technology	USA	2.879%
ASML HLDG	Technology	Netherlands	2.676%
MasterCard Inc. Cl A	Industrial Goods and Services	USA	2.646%
Cisco Systems Inc.	Telecommunications	USA	2.049%
CVS HEALTH CORP.	Personal Care, Drug and Grocery Stores	USA	1.980%

[3]Net dividend yield is calculated as net return index return minus price index return

[4]Based on the composition as of July 31, 2026

CONTACT DETAILS

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DISCLAIMER

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.