

STOXX® WILLIS TOWERS WATSON WORLD CLIMATE TRANSITION INDEX

Index description

The objective of the STOXX World WTW Climate Transition Indices is to align a broad based equity index, from a valuation and financial perspective, with a global economic transition that would limit greenhouse gas concentrations to levels consistent with United Nations objectives for global temperature rises. The index relies on Climate Transition Value at Risk (CTVaR) metrics from Willis Towers Watson, and incorporates screens for Global Standards Screening, Controversial Weapons, Thermal Coal and Oil Sands.

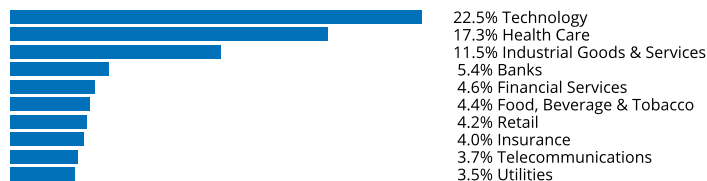
Key facts

- »The index is designed to closely track the parent index.
- »The index relies on Climate Transition Value at Risk (CTVaR) metrics from Willis Towers Watson to reduce the financial risk of transition to a global economy consistent with the UN global warming objectives.
- »Product involvement screens applied are based on data from award winning ESG data provider Sustainalytics.

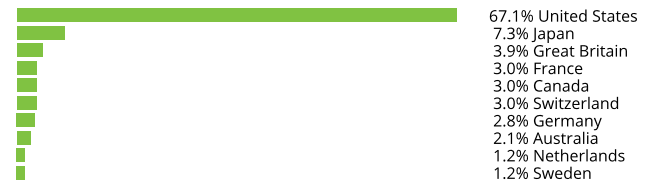
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Willis Towers Watson World Climate Transition Index	N/A	9,577.5	6.8	2.6	410.1	0.2	4.3	0.0	12.3
iSTOXX World A Index	56,084.7	50,406.4	30.4	11.4	1,955.1	0.1	3.9	0.0	2.6

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 Willis Towers Watson World Climate Transition Index	-4.5	-22.9	-22.9	N/A	N/A	N/A	N/A	-23.1	N/A	N/A
iSTOXX World A Index	-4.2	-19.6	-19.6	10.0	23.1	N/A	N/A	-19.8	3.2	4.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Willis Towers Watson World Climate Transition Index	18.6	22.0	22.0	18.9	N/A	N/A	N/A	-1.2	-0.6	N/A
iSTOXX World A Index	17.8	20.9	20.9	21.6	18.2	N/A	N/A	-1.1	0.2	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Willis Towers Watson World Climate Transition Index	1.0	1.0	1.0	1.0	N/A	1.3	2.2	2.2	1.9	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Willis Towers Watson World Climate Transition Index	1.0	1.0	1.0	0.7	N/A	-2.4	-1.9	-1.9	-1.1	N/A

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

² Based on EURIBOR1M

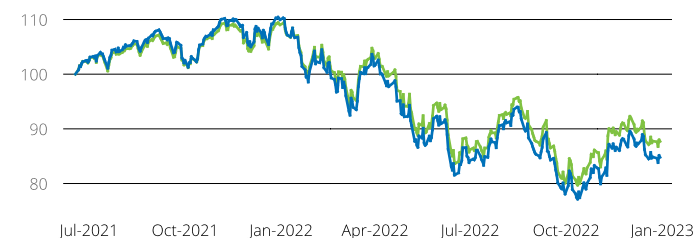
(USD, price), all data as of Dec. 30, 2022

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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 Willis Towers Watson World Climate Transition Index	21.2	17.6	18.3	16.8	0.2	1.1	2.1	14.1
iSTOXX World A Index	19.0	16.0	16.4	15.2	0.1	1.3	1.9	13.2

Performance and annual returns⁴



— STOXX® Willis Towers Watson World Climate Transition Index

— iSTOXX® World A Index



YTD

■ STOXX® Willis Towers Watson World Climate Transition Index

■ iSTOXX® World A Index

Methodology

The STOXX WTW Climate Transition Indices track the performance of liquid securities from a selection of STOXX Benchmark Indices.

Companies identified as non-compliant based on Sustainability Global Standard Screening (GSS) assessment or are involved in anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium and white phosphorus weapons are not eligible for selection. In addition, companies with significant involvement in Thermal Coal and Oil Sands are also not eligible.

Eligible companies are weighted based on their free-float market capitalization adjusted by Climate Transition Value at Risk (CTVaR) metrics from Willis Towers Watson that measures a company's readiness for the global economic transition to a low carbon economy.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1131943792	SXWGRWCT	SXWGRWCT	.SXWGRWCT
Net Return EUR	CH1131943982	SXWRWCT	SXWRWCT INDEX	.SXWRWCT
Price EUR	CH1131943768	SXWPWCT	SXWPWCT INDEX	.SXWPWCT
Gross Return GBP	CH1131944006	SXWGHWCT	SXWGHWCT	.SXWGHWCT
Net Return GBP	CH1131943974	SXWHBWCT	SXWHBWCT	.SXWHBWCT
Price GBP	CH1131943842	SXWGBWCT	SXWGBWCT	.SXWGBWCT
Gross Return USD	CH1131943867	SXWGWCT	SXWGWCT	.SXWGWCT
Net Return USD	CH1131943784	SXWWCT	SXWWCT INDEX	.SXWWCT
Price USD	CH1131943933	SXWLWCT	SXWLWCT INDEX	.SXWLWCT

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap adjusted
Cap factor	Component: max(ffmcap, 5%); Industry: overweight 5%; Country:
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Jun. 18, 2021
History	Available from Jun. 18, 2021
Inception date	Aug. 25, 2021

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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 18, 2021 to Dec. 30, 2022

(USD, price), all data as of Dec. 30, 2022

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STOXX® WILLIS TOWERS WATSON WORLD CLIMATE TRANSITION
INDEXTop 10 Components⁵

Company	Supersector	Country	Weight (%)
Microsoft Corp.	Technology	United States	4.28
Apple Inc.	Technology	United States	3.81
ALPHABET CLASS C	Technology	United States	1.31
ALPHABET INC. CL A	Technology	United States	1.28
UnitedHealth Group Inc.	Health Care	United States	1.21
Amazon.com Inc.	Retail	United States	1.17
Johnson & Johnson	Health Care	United States	1.12
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	0.87
Eli Lilly & Co.	Health Care	United States	0.85
VISA Inc. Cl A	Industrial Goods & Services	United States	0.83

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