The STOXX Global Climate Change Leaders Index is based on the CDP ‘A list’ database, previously known as the Climate Performance Leadership list. This unique index concept includes carbon leaders who are publicly committed to reducing their carbon footprint. CDP’s ‘A List’ was originally produced at the request of 767 investors who represent more than a third of the world’s invested capital.

**Key facts**

- Derived from STOXX broad, yet liquid broad indices to ensure tradability.
- The index tracks only stocks who are publicly committed to reducing carbon emissions.
- The index is the first ever that tracks the CDP ‘A List’ available to market participants, offering a fully transparent and tailored solution to address long-term climate risks, while participating in the sustainable growth of a low-carbon economy.

### Descriptive statistics

<table>
<thead>
<tr>
<th>Index</th>
<th>Market cap (USD bn.)</th>
<th>Components (USD bn.)</th>
<th>Component weight (%)</th>
<th>Turnover (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Full</td>
<td>Free-float</td>
<td>Mean</td>
<td>Median</td>
</tr>
<tr>
<td>STOXX Global Climate Change Leaders Index</td>
<td>N/A</td>
<td>91,433.9</td>
<td>399.9</td>
<td>81.5</td>
</tr>
<tr>
<td>STOXX Global 1800 Index</td>
<td>60,565.1</td>
<td>54,684.6</td>
<td>30.4</td>
<td>10.8</td>
</tr>
</tbody>
</table>

### Supersector weighting (top 10)

- 23.3% Technology
- 18.7% Health Care
- 12.9% Industrial Goods & Services
- 8.6% Consumer Products & Services
- 7.5% Food, Beverage & Tobacco
- 6.7% Telecommunications
- 3.7% Personal Care, Drug & Grocery Stores
- 3.1% Construction & Materials
- 2.8% Banks
- 2.4% Utilities

### Country weighting

- 43.6% United States
- 12.9% Japan
- 10.6% France
- 9.0% Great Britain
- 5.1% Switzerland
- 4.3% Denmark
- 3.0% Spain
- 2.3% Germany
- 1.6% Australia
- 1.1% Netherlands

### Risk and return figures

#### Index returns

<table>
<thead>
<tr>
<th>Index</th>
<th>Last month</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>5Y</th>
</tr>
</thead>
<tbody>
<tr>
<td>STOXX Global Climate Change Leaders Index</td>
<td>3.0</td>
<td>12.7</td>
<td>6.2</td>
<td>50.5</td>
<td>57.1</td>
<td>N/A</td>
</tr>
<tr>
<td>STOXX Global 1800 Index</td>
<td>1.8</td>
<td>9.6</td>
<td>3.7</td>
<td>45.2</td>
<td>49.6</td>
<td>N/A</td>
</tr>
</tbody>
</table>

#### Index volatility and risk

- **Annualized volatility (%):**
  - STOXX Global Climate Change Leaders Index: 8.6
  - STOXX Global 1800 Index: 10.0

- **Annualized Sharpe ratio:
  - STOXX Global Climate Change Leaders Index: 0.3
  - STOXX Global 1800 Index: 2.6

#### Index to benchmark

- **Correlation:**
  - STOXX Global Climate Change Leaders Index: 0.8
  - STOXX Global 1800 Index: 0.7

- **Tracking error (%):**
  - STOXX Global Climate Change Leaders Index: 0.9
  - STOXX Global 1800 Index: 0.9

### Notes

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

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THEME INDICES

STOXX® GLOBAL CLIMATE CHANGE LEADERS INDEX

Fundamentals (for last 12 months)

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>STOXX Global Climate Change Leaders Index</td>
<td>Trailing 24.3</td>
<td>Projected 18.6</td>
<td>22.5</td>
<td>18.6</td>
<td>3.6</td>
<td>2.7</td>
</tr>
<tr>
<td>STOXX Global 1800 Index</td>
<td>Trailing 23.7</td>
<td>Projected 17.4</td>
<td>18.4</td>
<td>17.0</td>
<td>0.1</td>
<td>2.2</td>
</tr>
</tbody>
</table>

Performance and annual returns

Methodology

Based on the CDP A-list, previously the Climate Performance Leadership list, dataset as provided by CDP. STOXX calculates a Z-score for the population and the index is price weighted with a weight factor based on the free-float market capitalization multiplied by the corresponding Z-score carbon intensity factor of each constituent. This procedure creates a tilt and will overweight those stocks with lower carbon intensities and underweight companies the one with higher carbon intensities. Individual components are subject to a 5% cap.

Versions and symbols

Quick facts

Weighting
Price weighted; weight factor based on FF M-cap multiplied by Z-score

Cap factor
5% on component level

No. of components
Variable

Review frequency
Components: Annually. Shares, Free Float and Weight Factor: End-of-day

Calculation/distribution
See https://www.stoxx.com/data-vendor-codes

Calculation hours
Base value/base date
100 on Dec. 19, 2011

History
Yes

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.

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

2 STOXX data from Dec. 19, 2011 to Apr. 28, 2023 (USD, gross return), all data as of Apr. 28, 2023
### STOXX® GLOBAL CLIMATE CHANGE LEADERS INDEX

#### Top 10 Components

<table>
<thead>
<tr>
<th>Company</th>
<th>Supersector</th>
<th>Country</th>
<th>Weight (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Microsoft Corp.</td>
<td>Technology</td>
<td>United States</td>
<td>5.64</td>
</tr>
<tr>
<td>ALPHABET CLASS C</td>
<td>Technology</td>
<td>United States</td>
<td>5.41</td>
</tr>
<tr>
<td>ALPHABET INC. CL A</td>
<td>Technology</td>
<td>United States</td>
<td>5.39</td>
</tr>
<tr>
<td>Johnson &amp; Johnson</td>
<td>Health Care</td>
<td>United States</td>
<td>5.03</td>
</tr>
<tr>
<td>VISA Inc. CL A</td>
<td>Industrial Goods &amp; Services</td>
<td>United States</td>
<td>4.76</td>
</tr>
<tr>
<td>NOVO NORDISK B</td>
<td>Health Care</td>
<td>Denmark</td>
<td>3.40</td>
</tr>
<tr>
<td>LVMH MOET HENNESSY</td>
<td>Consumer Products &amp; Services</td>
<td>France</td>
<td>3.12</td>
</tr>
<tr>
<td>ASTRazeneca</td>
<td>Health Care</td>
<td>Great Britain</td>
<td>2.85</td>
</tr>
<tr>
<td>NOVARTIS</td>
<td>Health Care</td>
<td>Switzerland</td>
<td>2.81</td>
</tr>
<tr>
<td>Cisco Systems Inc.</td>
<td>Telecommunications</td>
<td>United States</td>
<td>2.42</td>
</tr>
</tbody>
</table>

*Based on the composition as of Apr. 28, 2023*