

STOXX® GLOBAL CLIMATE CHANGE LEADERS INDEX

Index description

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.

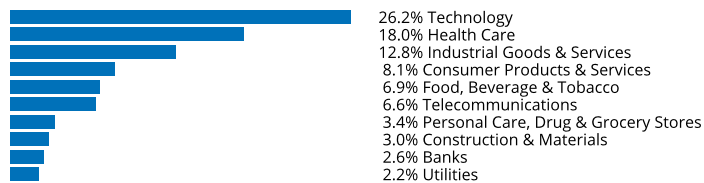
Key facts

- » 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.

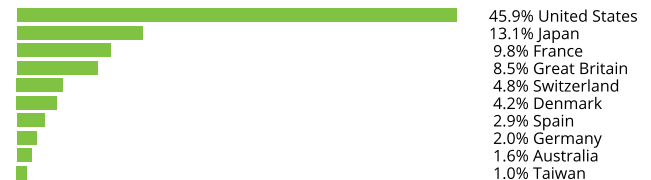
Descriptive statistics

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 Change Leaders Index	N/A	84,303.4	314.6	74.8	5290.1	0.5	6.3	0.0	56.4
STOXX Global 1800 Index	55,800.2	50,578.8	28.1	9.7	2,490.5	0.4	4.9	0.0	3.1

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 Global Climate Change Leaders Index	2.3	11.5	5.4	48.2	71.6	N/A	N/A	5.5	14.1	11.5
STOXX Global 1800 Index	2.4	8.5	3.0	42.6	61.1	N/A	N/A	3.1	12.7	10.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global Climate Change Leaders Index	9.3	10.2	12.2	12.9	16.2	N/A	N/A	0.3	1.0	0.7
STOXX Global 1800 Index	11.0	12.2	15.9	15.0	17.6	N/A	N/A	0.1	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Climate Change Leaders Index	0.9	0.9	0.9	0.9	1.0	5.3	5.3	6.7	5.7	5.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Climate Change Leaders Index	0.7	0.8	0.7	0.8	0.9	-0.4	1.2	0.2	0.1	0.2

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

² Based on EURIBOR1M

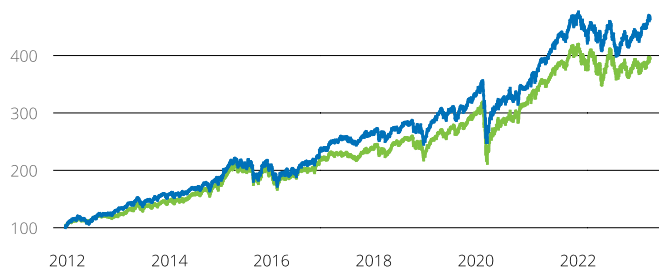
(EUR, gross return), all data as of May 31, 2023

THEME INDICES

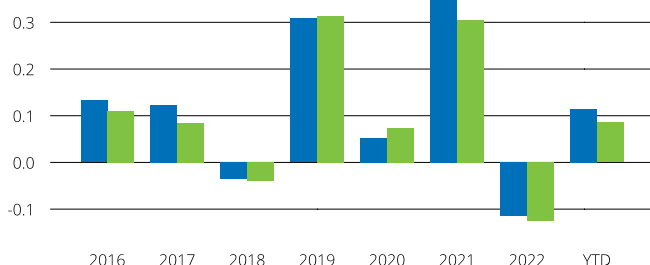
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Fundamentals (for last 12 months)

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 Global Climate Change Leaders Index	24.8	19.1	23.1	19.0	3.7	2.6	2.3	2.5
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	2.2	1.8	6.0

Performance and annual returns⁴

— STOXX® Global Climate Change Leaders Index — STOXX® Global 1800 Index



■ STOXX® Global Climate Change Leaders Index ■ STOXX® Global 1800 Index

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

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0304746362	SXCCLG		.SXCCLG
Gross Return EUR	CH0304746362	SXCCLG		.SXCCLG
Gross Return EUR	CH0304746362	SXCCLG		.SXCCLG
Net Return EUR	CH0304746347	SXCCLN		.SXCCLN
Net Return EUR	CH0304746347	SXCCLN		.SXCCLN
Net Return EUR	CH0304746347	SXCCLN		.SXCCLN
Price EUR	CH0304746321	SXCCLP	SXCCLP INDEX	.SXCCLP
Price EUR	CH0304746321	SXCCLP	SXCCLP INDEX	.SXCCLP
Price EUR	CH0304746321	SXCCLP	SXCCLP INDEX	.SXCCLP
Gross Return USD	CH0304746370	SXCCLG	SXCCLG INDEX	.SXCCLG

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

Quick facts

Weighting	Price weighted; weight factor based on FF M-cap multiplied by Z-
Cap factor	5% on component level
No. of components	Variable
Review frequency	Components: Annually. Shares, Free Float and Weight Factor:
Calculation/distribution	See https://www.stoxx.com/data-vendor-codes
Calculation hours	End-of-day
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.

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

⁴ STOXX data from Dec. 19, 2011 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ALPHABET CLASS C	Technology	United States	6.27
ALPHABET INC. CL A	Technology	United States	6.27
Microsoft Corp.	Technology	United States	6.13
Johnson & Johnson	Health Care	United States	4.83
VISA Inc. Cl A	Industrial Goods & Services	United States	4.60
NOVO NORDISK B	Health Care	Denmark	3.32
LVMH MOET HENNESSY	Consumer Products & Services	France	2.86
ASTRAZENECA	Health Care	Great Britain	2.82
NOVARTIS	Health Care	Switzerland	2.66
Cisco Systems Inc.	Telecommunications	United States	2.58

⁵ Based on the composition as of May 31, 2023
