

# STOXX<sup>®</sup> USA 500 CLIMATE TRANSITION BENCHMARK INDEX

## Index description

The STOXX Climate Transition Benchmark Indices are based on liquid securities from a selection of STOXX Benchmark Indices. They follow EU Climate Transition Benchmark (EU CTB) requirements outlined by the European Commission in the Technical Expert Group (TEG) Report on climate 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.

The weighing process follows an optimization process to meet the minimum requirements detailed in the TEG report. The STOXX Climate Transition Benchmark Indices aim to reduce their greenhouse gas intensity by at least 30% when compared to their underlying benchmarks. They are also designed to meet the year on year 7% decarbonization target.

## 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 30% when compared to their underlying benchmarks

»Sectors key to the low-carbon transition, high climate impact sectors, are not underweighted relative to the underlying benchmarks

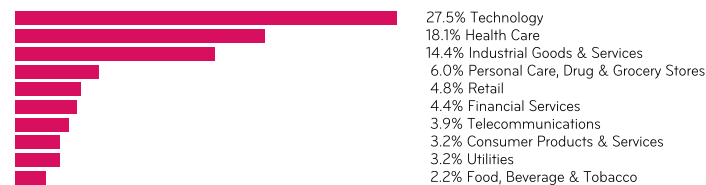
»The STOXX Climate Transition Benchmark Indices are designed to meet the year on year 7% decarbonization target

»Indices overweigh securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

## 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 USA 500 Climate Transition Benchmark Index	0.0	1,080.8	2.5	0.7	46.8	0.1	4.3	0.0	N/A
STOXX USA 500 Index	27,321.6	26,003.9	52.0	23.1	1,646.4	7.2	6.3	0.0	4.5

## 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 USA 500 Climate Transition Benchmark Index	8.5	8.2	9.8	0.0	N/A	N/A	N/A	9.9	0.0	N/A
STOXX USA 500 Index	8.4	8.3	9.3	40.6	57.9	N/A	N/A	9.4	12.1	9.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX USA 500 Climate Transition Benchmark Index	16.7	36.4	35.0	24.7	N/A	N/A	N/A	0.3	0.6	N/A
STOXX USA 500 Index	16.7	36.3	34.9	23.9	20.6	N/A	N/A	0.3	0.5	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 500 Climate Transition Benchmark Index	1.0	1.0	1.0	1.0	N/A	2.4	2.3	2.2	1.8	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 500 Climate Transition Benchmark Index	1.0	1.0	1.0	1.1	N/A	0.3	-0.0	0.2	0.8	N/A

<sup>1</sup> For information on data calculation, please refer to STOXX [calculation reference guide](#).

<sup>2</sup> Based on Euribor1m

(EUR, price), all data as of Nov. 30, 2020

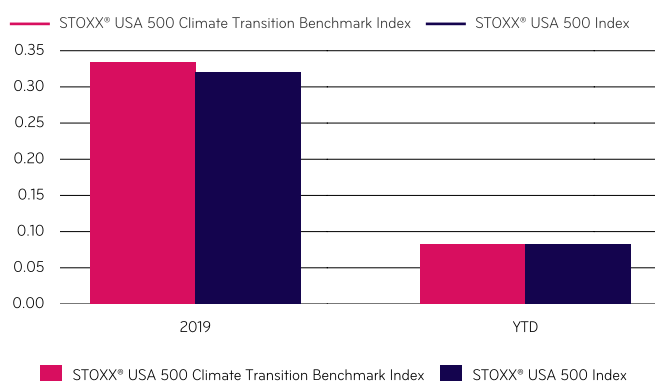
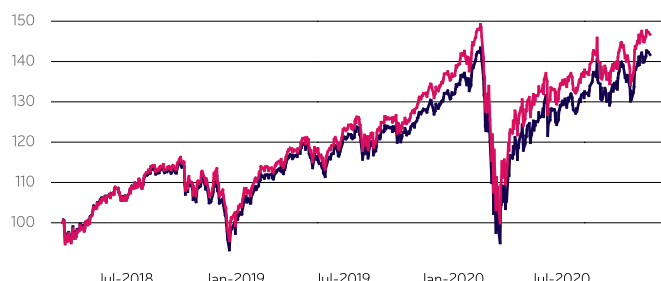
## BENCHMARK INDICES

# STOXX® USA 500 CLIMATE TRANSITION BENCHMARK INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX USA 500 Climate Transition Benchmark Index	30.1	22.2	26.0	21.5	0.5	1.4	2.4	23.0
STOXX USA 500 Index	37.6	26.1	28.2	24.0	0.1	1.4	2.4	25.0

### Performance and annual returns<sup>3</sup>



### Methodology

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

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.

The selection and weighing processes ensure that the TEG Report minimum requirements, including but not limited to: greenhouse gas intensity reduction by at least 30%, year on year 7% decarbonization, minimum exposure to high climate impact sectors are met. The CTB indices also overweight securities that have concrete and verified Science Based Targets.

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0545171073	SX50WCTB		.SX50WCTB
Net Return EUR	CH0545171354	SX50RCTB	SX50RCTB	.SX50RCTB
Price EUR	CH0545171446	SX50PCTB	SX50PCTB INDEX	.SX50PCTB
Gross Return USD	CH0545171313	SX50ZCTB		.SX50ZCTB
Net Return USD	CH0545171255	SX50VCTB	SX50VCTB	.SX50VCTB
Price USD	CH0545171206	SX50LCTB	SX50LCTB INDEX	.SX50LCTB

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	Weight determined through an optimization process to meet the TEG EU CTB requirements
Cap factor	0.045
No. of components	Variable
Review frequency	Index is reviewed annually in March and rebalanced quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	15:30:00 22:15:00
Base value/base date	100 as of Mar. 19, 2018
History	Available since Mar. 19, 2018
Inception date	May. 27, 2020

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

<sup>3</sup> STOXX data from Mar. 19, 2018 to Nov. 30, 2020

<sup>4</sup> Net dividend yield is calculated as net return index return minus price index return

(EUR, price), all data as of Nov. 30, 2020

### CONTACT DETAILS

#### STOXX customer support

P +41 43 430 7272  
 customersupport@stoxx.com  
 www.stoxx.com

#### STOXX is part of Deutsche Boerse Group

#### CUSTOMIZATION

The index can be used as a basis for the definition of STOXX®#174; 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.

#### DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX®#174; indices, DAX®#174; indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

#### 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.

## STOXX® USA 500 CLIMATE TRANSITION BENCHMARK INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	4.33
Microsoft Corp.	Technology	United States	4.31
Procter & Gamble Co.	Personal Care, Drug & Grocery	United States	3.25
FACEBOOK CLASS A	Technology	United States	2.82
ALPHABET CLASS C	Technology	United States	2.56
MasterCard Inc. Cl A	Industrial Goods & Services	United States	2.39
Cisco Systems Inc.	Telecommunications	United States	2.10
Pfizer Inc.	Health Care	United States	2.00
UnitedHealth Group Inc.	Health Care	United States	1.89
TESLA	Automobiles & Parts	United States	1.76

<sup>5</sup> Based on the composition as of Nov. 30, 2020

---