

STOXX® EUROPE 600 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.

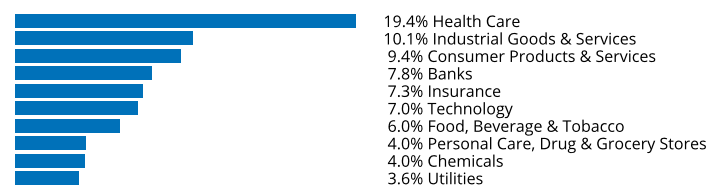
Key facts

- »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)

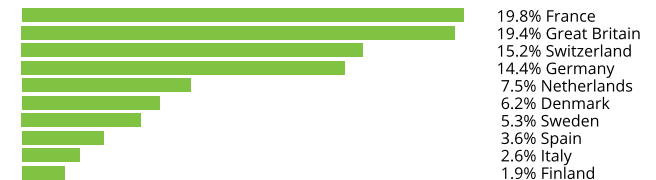
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Climate Transition Benchmark Index	0.0	99.9	0.2	0.0	3.3	0.0	3.3	0.0	34.1
STOXX Europe 600 Index	12,629.4	9,986.6	16.6	7.1	302.8	2.2	3.0	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 Europe 600 Climate Transition Benchmark Index	1.6	14.2	25.8	32.5	N/A	N/A	N/A	26.2	10.0	N/A
STOXX Europe 600 Index	1.5	15.2	28.4	28.2	55.9	N/A	N/A	28.8	8.8	9.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Climate Transition Benchmark Index	8.8	11.4	14.2	18.2	N/A	N/A	N/A	1.7	0.6	N/A
STOXX Europe 600 Index	9.2	11.6	14.6	18.9	16.1	N/A	N/A	1.8	0.5	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Climate Transition Benchmark Index	1.0	1.0	1.0	1.0	N/A	1.8	2.2	2.1	1.9	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Climate Transition Benchmark Index	0.9	1.0	1.0	1.0	N/A	0.7	-0.8	-1.0	0.5	N/A

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

² Based on EURIBOR1M

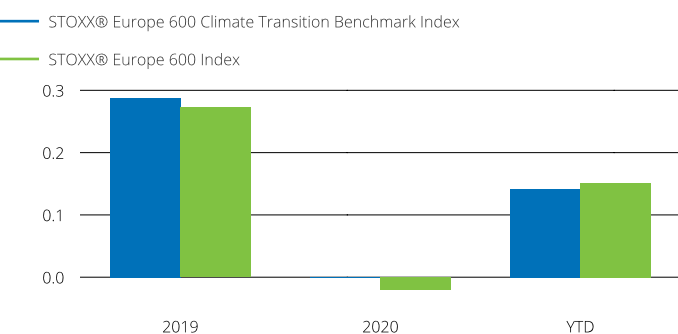
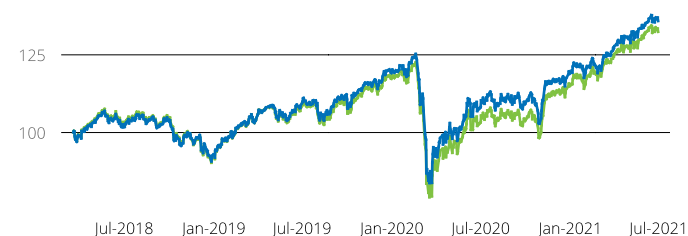
(EUR, net return), all data as of Jun. 30, 2021

BENCHMARK INDICES

STOXX® EUROPE 600 CLIMATE TRANSITION BENCHMARK

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 Europe 600 Climate Transition Benchmark Index	32.6	17.8	22.7	17.6	2.2	2.6	1.7	23.3
STOXX Europe 600 Index	37.9	16.6	21.5	16.0	2.0	2.8	1.5	20.0

Performance and annual returns⁴

— STOXX® Europe 600 Climate Transition Benchmark Index
— STOXX® Europe 600 Index

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 Sustainability 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	CH0545171347	SXXGRCTB		.SXXGRCTB
Net Return EUR	CH0545171396	SXXRCTB	SXXRCTB INDEX	.SXXRCTB
Price EUR	CH0545171107	SXXPCTB	SXXPCTB INDEX	.SXXPCTB
Gross Return USD	CH0545171248	SXXGVCTB		.SXXGVCTB
Net Return USD	CH0545171461	SXXVCTB		.SXXVCTB
Price USD	CH0545171370	SXXLCTB		.SXXLCTB

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

Quick facts

Weighting	Weight determined through an optimization process to meet the
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	09:00:00 18:00:00
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.	

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 Mar. 19, 2018 to Jun. 30, 2021

(EUR, net return), all data as of Jun. 30, 2021

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
L'OREAL	Oil & Gas	null	3.33
ROCHE HLDG P	Oil & Gas	null	3.12
ASTRAZENECA	Oil & Gas	null	3.00
SAP	Oil & Gas	null	2.47
NOVARTIS	Oil & Gas	null	2.36
NOVO NORDISK B	Oil & Gas	null	2.33
ASML HLDG	Oil & Gas	null	2.18
SCHNEIDER ELECTRIC	Oil & Gas	null	2.17
NESTLE	Oil & Gas	null	1.96
LVMH MOET HENNESSY	Oil & Gas	null	1.93

⁵ Based on the composition as of Jun. 30, 2021
