

STOXX® WILLIS TOWERS WATSON EUROPE 600 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.

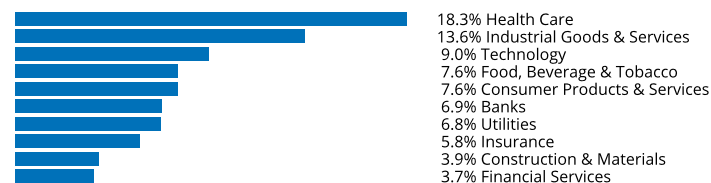
Key facts

- »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 allowing 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.

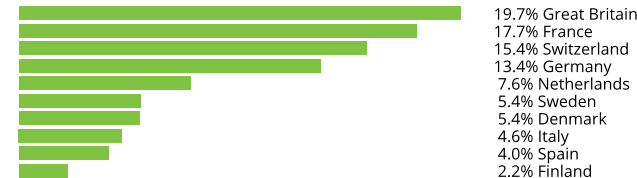
Descriptive statistics

| 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 Europe 600 Climate Transition Index | N/A | 10,921.0 | 19.4 | 6.6 | 365.4 | 0.6 | 3.3 | 0.0 | 16.6 |
| STOXX Europe 600 Index | 13,784.9 | 10,775.4 | 18.0 | 6.2 | 321.1 | 1.5 | 3.0 | 0.0 | 3.4 |

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 Europe 600 Climate Transition Index | 4.2 | 11.8 | 18.6 | N/A | N/A | N/A | N/A | 18.7 | N/A | N/A |
| STOXX Europe 600 Index | 4.6 | 11.1 | 18.4 | 24.5 | 13.6 | N/A | N/A | 18.5 | 7.6 | 2.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Willis Towers Watson Europe 600 Climate Transition Index | 12.8 | 16.2 | 20.6 | 20.0 | N/A | N/A | N/A | 0.7 | 0.2 | N/A |
| STOXX Europe 600 Index | 13.3 | 16.5 | 20.4 | 19.5 | 20.5 | N/A | N/A | 0.7 | 0.4 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Willis Towers Watson Europe 600 Climate Transition Index | 1.0 | 1.0 | 1.0 | 1.0 | N/A | 1.4 | 1.8 | 2.1 | 2.1 | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Willis Towers Watson Europe 600 Climate Transition Index | 1.0 | 1.0 | 1.0 | 1.0 | N/A | -3.8 | 0.7 | 0.1 | -0.4 | N/A |

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

² Based on EURIBOR1M

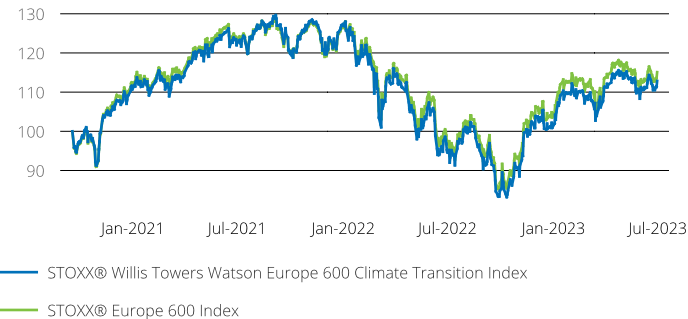
(USD, price), all data as of Jun. 30, 2023

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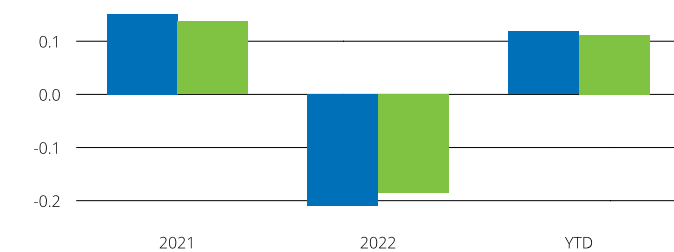
Fundamentals (for last 12 months)

| 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 Europe 600 Climate Transition Index | 19.3 | 14.9 | 17.0 | 14.6 | 2.2 | 3.0 | 1.5 | 7.8 |
| STOXX Europe 600 Index | 15.7 | 13.2 | 13.8 | 12.9 | 1.9 | 3.2 | 1.2 | 7.1 |

Performance and annual returns⁴

— STOXX® Willis Towers Watson Europe 600 Climate Transition Index

— STOXX® Europe 600 Index



■ STOXX® Willis Towers Watson Europe 600 Climate Transition Index

■ STOXX® Europe 600 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 | CH1131943925 | SXXGRWCT | | .SXXGRWCT |
| Net Return EUR | CH1131943859 | SXXRWCT | | .SXXRWCT |
| Price EUR | CH1131943776 | SXXPWCT | | .SXXPWCT |
| Gross Return GBP | CH1131943826 | SXXGHWCT | | .SXXGHWCT |
| Net Return GBP | CH1131943800 | SXXHBWCT | | .SXXHBWCT |
| Price GBP | CH1131943834 | SXXGBWCT | | .SXXGBWCT |
| Gross Return USD | CH1131943958 | SXXGVWCT | | .SXXGVWCT |
| Net Return USD | CH1131943990 | SXXVWCT | | .SXXVWCT |
| Price USD | CH1131943883 | SXXLWCT | | .SXXLWCT |

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 | 09:00:00 18:00:00 |
| Base value/base date | 100 as of Sep. 18, 2020 |
| History | Available from Sep. 18, 2020 |
| 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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 Sep. 18, 2020 to Jun. 30, 2023

(USD, price), all data as of Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|------------------------------|---------------|------------|
| ASML HLDG | Technology | Netherlands | 3.35 |
| NOVO NORDISK B | Health Care | Denmark | 2.88 |
| NESTLE | Food, Beverage & Tobacco | Switzerland | 2.81 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 2.54 |
| ASTRAZENECA | Health Care | Great Britain | 2.45 |
| ROCHE HLDG P | Health Care | Switzerland | 2.37 |
| NOVARTIS | Health Care | Switzerland | 2.31 |
| SIEMENS | Industrial Goods & Services | Germany | 2.22 |
| SAP | Technology | Germany | 1.64 |
| IBERDROLA | Utilities | Spain | 1.56 |

⁵ Based on the composition as of Jun. 30, 2023