

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.

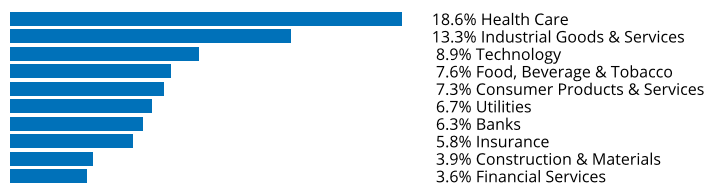
Key facts

- »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.

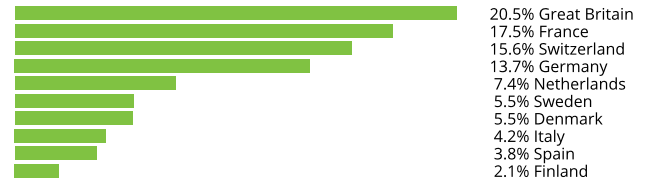
Descriptive statistics

Index	Market cap (GBP bn.)		Components (GBP 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	8,559.4	15.3	5.1	290.5	0.4	3.4	0.0	16.2
STOXX Europe 600 Index	10,609.1	8,329.3	13.9	4.8	261.9	0.3	3.1	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	-4.6	4.2	4.2	N/A	N/A	N/A	N/A	4.2	N/A	N/A
STOXX Europe 600 Index	-5.2	3.1	3.1	23.3	15.6	N/A	N/A	3.2	7.3	3.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Willis Towers Watson Europe 600 Climate Transition Index	11.1	14.2	15.8	16.0	N/A	N/A	N/A	0.1	0.3	N/A
STOXX Europe 600 Index	11.3	14.5	15.5	16.0	17.4	N/A	N/A	0.0	0.4	0.2
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	1.6	1.9	2.2	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	4.2	1.4	0.5	-0.3	N/A

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

² Based on EURIBOR1M

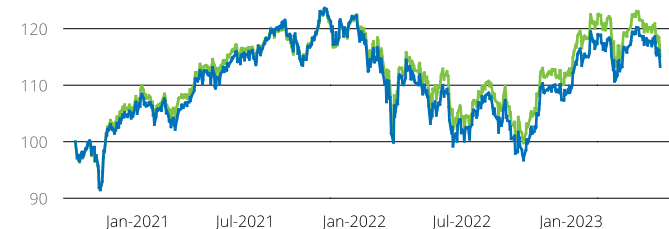
(GBP, price), all data as of May 31, 2023

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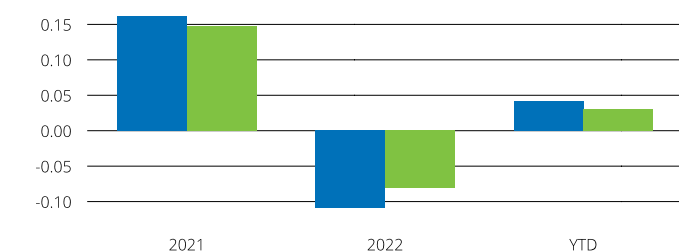
Fundamentals (for last 12 months)

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	18.1	14.3	16.1	14.0	2.0	2.6	1.4	1.6
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	2.8	1.2	1.7

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

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DISCLAIMER

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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 May 31, 2023

(GBP, price), all data as of May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	3.39
NOVO NORDISK B	Health Care	Denmark	2.97
NESTLE	Food, Beverage & Tobacco	Switzerland	2.91
ASTRAZENECA	Health Care	Great Britain	2.54
ROCHE HLDG P	Health Care	Switzerland	2.51
LVMH MOET HENNESSY	Consumer Products & Services	France	2.41
NOVARTIS	Health Care	Switzerland	2.27
SIEMENS	Industrial Goods & Services	Germany	2.25
SAP	Technology	Germany	1.51
IBERDROLA	Utilities	Spain	1.50

⁵ Based on the composition as of May 31, 2023