

# 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 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. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15.

The weighing process follows an optimization process with the 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.

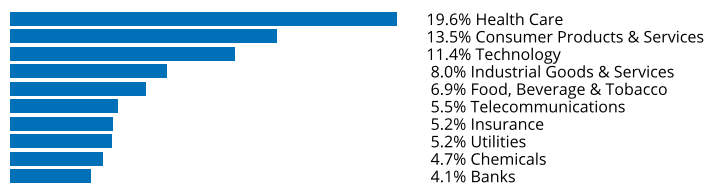
## Key facts

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

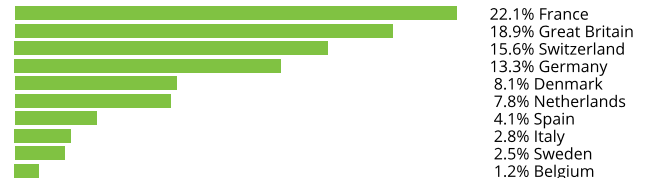
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Climate Transition Benchmark Index	N/A	107.4	0.2	0.0	5.1	0.0	4.7	0.0	15.6
STOXX Europe 600 Index	13,148.5	10,323.0	17.2	6.0	324.6	0.4	3.1	0.0	3.4

## 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 Europe 600 Climate Transition Benchmark Index	-6.1	9.2	4.1	24.0	13.9	N/A	N/A	4.2	7.5	2.7
STOXX Europe 600 Index	-6.5	6.2	1.4	23.6	7.7	N/A	N/A	1.4	7.4	1.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 Climate Transition Benchmark Index	12.6	16.8	21.3	19.5	19.9	N/A	N/A	0.1	0.4	0.1
STOXX Europe 600 Index	13.4	17.3	21.6	19.9	20.5	N/A	N/A	-0.1	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Climate Transition Benchmark Index	1.0	1.0	1.0	1.0	1.0	2.9	3.0	3.0	2.5	2.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Climate Transition Benchmark Index	0.9	1.0	1.0	1.0	1.0	1.7	2.3	0.8	0.0	0.4

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

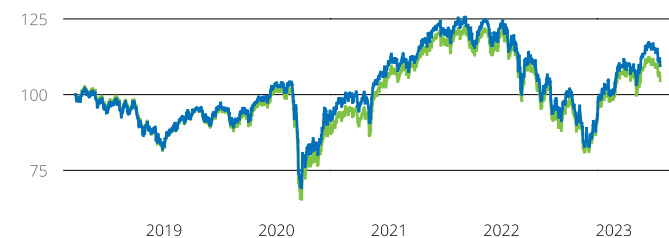
(USD, price), all data as of May 31, 2023

## STOXX INDICES

## STOXX® EUROPE 600 CLIMATE TRANSITION BENCHMARK

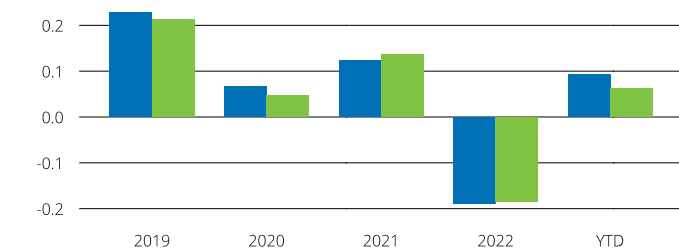
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 Climate Transition Benchmark Index	21.4	16.2	19.3	16.0	2.5	2.4	1.6	0.8
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	2.7	1.2	1.7

Performance and annual returns<sup>4</sup>

— STOXX® Europe 600 Climate Transition Benchmark Index

— STOXX® Europe 600 Index



■ STOXX® Europe 600 Climate Transition Benchmark Index

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## Methodology

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## 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](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Optimization
Cap factor	0.045
No. of components	Variable
Review frequency	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 March 19, 2018
History	Available from 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2018 to May 31, 2023

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

## STOXX® EUROPE 600 CLIMATE TRANSITION BENCHMARK INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NOVO NORDISK B	Health Care	Denmark	4.71
ASML HLDG	Technology	Netherlands	4.51
LVMH MOET HENNESSY	Consumer Products & Services	France	4.51
ASTRAZENECA	Health Care	Great Britain	4.22
NOVARTIS	Health Care	Switzerland	3.22
SAP	Technology	Germany	2.71
NESTLE	Food, Beverage & Tobacco	Switzerland	2.67
HERMES INTERNATIONAL	Consumer Products & Services	France	2.14
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	2.07
ROCHE HLDG P	Health Care	Switzerland	1.95

<sup>5</sup> Based on the composition as of May 31, 2023

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