BENCHMARK INDICES

STOXX USA 500 CLIMATE TRANSITION BENCHMARK

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

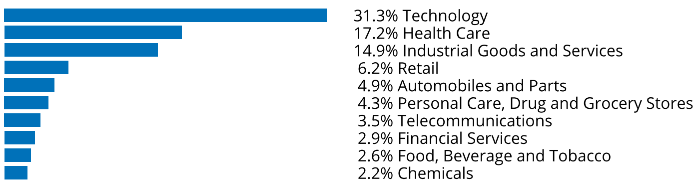
»The STOXX Climate Transition Benchmark Indices are designed to meet the year on year 7% decarbonization target

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

Descriptive statistics

Index	Market cap (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	N/A	104.7	0.2	0.0	5.0	0.0	4.7	0.0	21.7
STOXX USA 500	36,613.4	35,158.2	70.3	30.0	2,590.6	8.4	7.4	0.0	3.7

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 500 Climate Transition Benchmark	0.0	18.7	7.1	39.9	73.8	N/A	N/A	7.1	11.9	11.8
STOXX USA 500	-0.3	24.6	5.6	37.8	65.7	N/A	N/A	5.6	11.3	10.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX USA 500 Climate Transition Benchmark	N/A	N/A	18.2	18.9	22.4	N/A	N/A	0.1	0.5	0.4
STOXX USA 500	N/A	N/A	17.9	18.7	22.2	N/A	N/A	0.0	0.5	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX USA 500 Climate Transition Benchmark	1.0	1.0	1.0	1.0	1.0	2.1	2.7	2.6	2.3	2.1
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX USA 500 Climate Transition Benchmark	1.0	1.0	1.0	1.0	1.0	1.8	1.4	0.6	0.2	0.5

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

(EUR, price), all data as of Aug. 31, 2023

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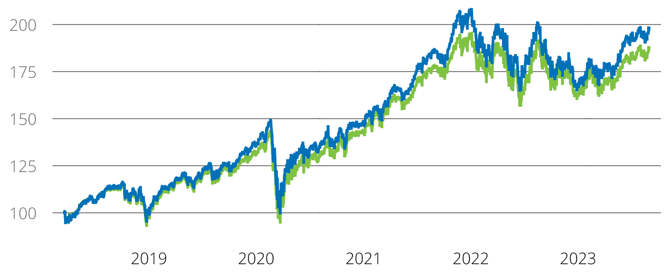
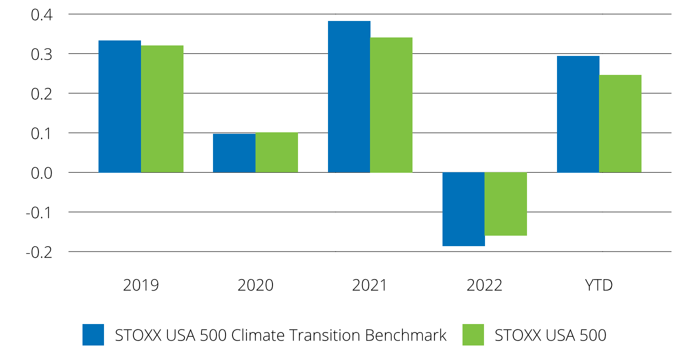
Fundamentals (for last 12 months)

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 USA 500 Climate Transition Benchmark	32.6	22.3	29.2	22.1	5.5	1.2	2.6	21.8
STOXX USA 500	25.8	21.1	23.2	20.6	0.1	1.2	2.6	13.6

Performance and annual returns[4]





Methodology

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Versions and symbols

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

Complete list available here: 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	15:30:00 22:15:00
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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 19, 2018 to Aug. 31, 2023

(EUR, price), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Amazon.com Inc.	Retail	USA	4.74
TESLA	Automobiles and Parts	USA	4.69
Apple Inc.	Technology	USA	4.44
Microsoft Corp.	Technology	USA	4.30
NVIDIA Corp.	Technology	USA	3.65
ALPHABET CLASS C	Technology	USA	3.48
VISA Inc. Cl A	Industrial Goods and Services	USA	3.09
Johnson & Johnson	Health Care	USA	2.95
META PLATFORMS CLASS A	Technology	USA	2.51
MasterCard Inc. Cl A	Industrial Goods and Services	USA	2.43

[5] Based on the composition as of Aug. 31, 2023