

# 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

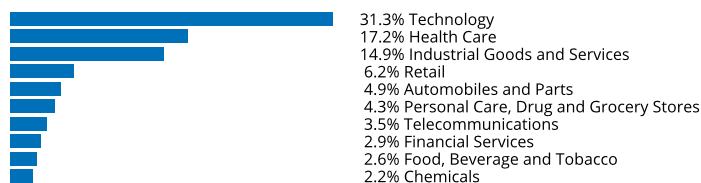
»The STOXX Climate Transition Benchmark Indices are designed to meet the year on year 7% decarbonization target

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

## Descriptive statistics

| Index                                      | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|--------------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                            | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX USA 500 Climate Transition Benchmark | N/A                  | 113.6      | 0.3                  | 0.0    | 5.4     | 0.0      | 4.7                  | 0.0      | 21.7           |
| STOXX USA 500                              | 39,736.3             | 38,156.9   | 76.3                 | 32.6   | 2,811.7 | 9.1      | 7.4                  | 0.0      | 3.7            |

## 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 USA 500 Climate Transition Benchmark | -1.4                      | 22.0 | 17.4 | 32.8 | 76.2 | N/A                          | N/A | 17.4 | 9.9 | 12.1 |
| STOXX USA 500                              | -1.7                      | 29.9 | 15.9 | 30.9 | 68.2 | N/A                          | N/A | 15.9 | 9.4 | 11.0 |
| Index volatility and risk                  | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |     |      |     |      |
|                                            | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y  | 5Y   |
| STOXX USA 500 Climate Transition Benchmark | N/A                       | N/A  | 18.6 | 18.8 | 22.2 | N/A                          | N/A | 0.7  | 0.5 | 0.5  |
| STOXX USA 500                              | N/A                       | N/A  | 18.3 | 18.6 | 22.0 | N/A                          | N/A | 0.6  | 0.4 | 0.4  |
| Index to benchmark                         | Correlation               |      |      |      |      | Tracking error (%)           |     |      |     |      |
|                                            | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y  | 5Y   |
| 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 |     |      |     |      |
|                                            | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y  | 5Y   |
| STOXX USA 500 Climate Transition Benchmark | 1.1                       | 1.0  | 1.0  | 1.0  | 1.0  | 1.6                          | 1.4 | 0.5  | 0.2 | 0.4  |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

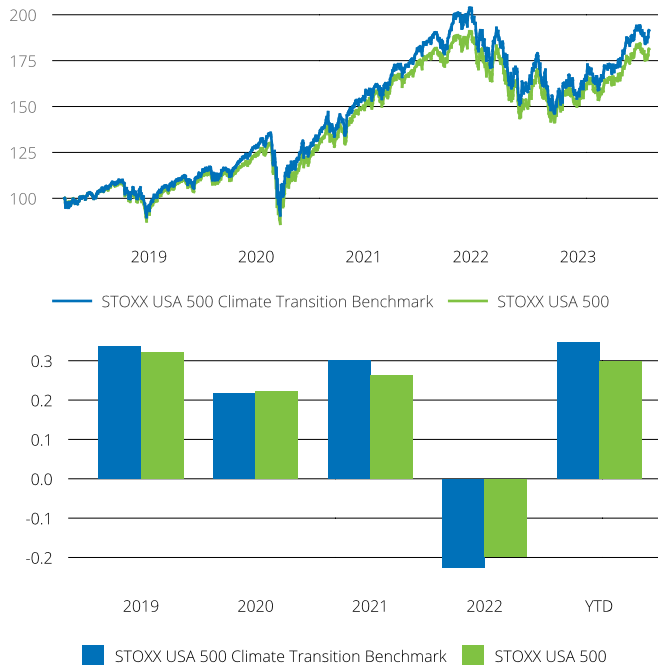
(USD, gross return), all data as of Aug. 31, 2023

## BENCHMARK INDICES

## STOXX USA 500 CLIMATE TRANSITION BENCHMARK

## Fundamentals (for last 12 months)

| Index                                      | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>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            | 1.8                                | 2.6             | 21.8                |
| STOXX USA 500                              | 25.8                             | 21.1      | 23.2                             | 20.6      | 0.1            | 1.9                                | 2.6             | 13.6                |

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

## 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](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                                                                                                                         | 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

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

(USD, gross return), all data as of Aug. 31, 2023

STOXX USA 500 CLIMATE TRANSITION BENCHMARK

Top 10 Components<sup>5</sup>

| 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       |

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