

ISS STOXX US BIODIVERSITY

Index description

The ISS STOXX US Biodiversity Index reflects the performance of the STOXX US after a set of compliance, ESG involvement screens, biodiversity screens, and overall impact on biodiversity and environmental UN Sustainable Development Goals (SDGs) objectives are applied.

Companies that are non-compliant based on the ISS ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Palm Oil, GMO Agriculture, Hazardous Pesticides, Animal Welfare, Fur Involvement, Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. Furthermore, only companies in the top 80% rank of Potentially Disappeared Fraction of species over Enterprise Value including Cash (PDF/EVIC) scores based on ISS ESG Biodiversity Impact Assessment Tool (BIAT), as well as, the top 80% rank of biodiversity related ISS ESG SDG Impact Rating aggregated score within each ICB Sector of the universe are selected.

If the GHG intensity reduction is not at least 30% versus the parent index, companies will be excluded by descending order of carbon intensity until the 30% reduction is reached.

Key facts

»Comprehensive framework designed to take into account the biodiversity topic.

»Screens to exclude companies causing harm to biodiversity.

»Biodiversity metric (Potentially Disappeared Fraction of species) to select companies making efforts to reduce their biodiversity footprint.

»Exposure to companies providing biodiversity solutions (increase exposure to biodiversity-related SDGs).

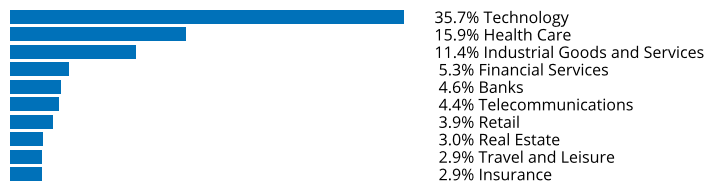
»Carbon intensities reduction by more than 30%.

»SFDR Article 8 compliant.

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 |
| ISS STOXX US Biodiversity | N/A | 1,048.8 | 3.3 | 1.4 | 82.6 | 0.0 | 7.9 | 0.0 | 21.1 |
| STOXX US | 38,289.6 | 36,580.0 | 59.9 | 23.2 | 2,590.6 | 0.5 | 7.1 | 0.0 | 2.3 |

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 |
| ISS STOXX US Biodiversity | 0.2 | 19.6 | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| STOXX US | -0.1 | 27.1 | 7.4 | 44.7 | 79.9 | N/A | N/A | 7.3 | 13.1 | 12.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| ISS STOXX US Biodiversity | N/A | N/A | 18.6 | 18.6 | 18.6 | N/A | N/A | 0.4 | 0.4 | 0.4 |
| STOXX US | N/A | N/A | 18.0 | 18.7 | 22.3 | N/A | N/A | 0.1 | 0.6 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| ISS STOXX US Biodiversity | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.1 | 2.3 | 2.5 | 2.5 | 2.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| ISS STOXX US Biodiversity | 1.0 | 1.0 | 1.0 | 0.9 | 0.7 | 1.5 | 1.2 | 1.1 | 1.1 | 1.1 |

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

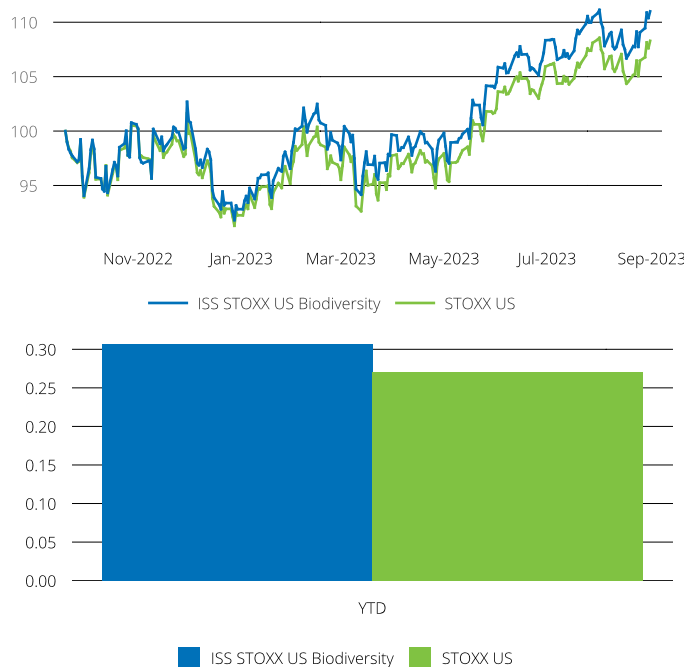
(EUR, gross return), all data as of Aug. 31, 2023

THEME INDICES

ISS STOXX US BIODIVERSITY

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 |
| ISS STOXX US Biodiversity | 29.4 | 21.0 | 24.9 | 20.5 | 4.6 | N/A | 2.9 | 13.0 |
| STOXX US | 26.7 | 21.2 | 23.4 | 20.6 | 0.1 | 1.8 | 2.5 | 13.0 |

Performance and annual returns⁴

Methodology

The ISS STOXX US Biodiversity Index reflects the performance of the STOXX US after a set of compliance, ESG involvement screens, biodiversity screens, and overall impact on biodiversity and environmental UN Sustainable Development Goals (SDGs) objectives are applied.

Companies that are non-compliant based on the ISS ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Palm Oil, GMO Agriculture, Hazardous Pesticides, Animal Welfare, Fur Involvement, Tobacco, Thermal Coal, Unconventional Oil & Gas, Civilian Firearms, and Military Contracting. Furthermore, only companies in the top 80% rank of Potentially Disappeared Fraction of species over Enterprise Value including Cash (PDF/EVIC) scores based on ISS ESG Biodiversity Impact Assessment Tool (BIAT), as well as, the top 80% rank of biodiversity related ISS ESG SDG Impact Rating aggregated score within each ICB Sector of the universe are selected.

If the GHG intensity reduction is not at least 30% versus the parent index,

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Net Return EUR | CH1263521655 | SUSBIOR | | .SUSBIOR |
| Gross Return EUR | CH1263521622 | SUSBIOGR | | .SUSBIOGR |
| Price EUR | CH1263521853 | SUSBIOP | | .SUSBIOP |
| Net Return USD | CH1263521457 | SUSBIOV | | .SUSBIOV |
| Gross Return USD | CH1263521531 | SUSBIOGV | SUSBIOGV INDEX | .SUSBIOGV |
| Price USD | CH1263521523 | SUSBIOL | | .SUSBIOL |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

| | |
|--------------------------|-------------------------------|
| Weighting | Price weighted |
| Cap factor | 8% |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 100 as of September, 19, 2022 |
| History | Available from Sep. 19, 2022 |
| Inception date | May, 11, 2023 |

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/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Sep. 19, 2022 to Aug. 31, 2023

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

ISS STOXX US BIODIVERSITY

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|-------------------------------|----------------|-------------------|
| Apple Inc. | Technology | USA | 7.88 |
| Microsoft Corp. | Technology | USA | 7.63 |
| NVIDIA Corp. | Technology | USA | 5.83 |
| Eli Lilly & Co. | Health Care | USA | 2.26 |
| UnitedHealth Group Inc. | Health Care | USA | 2.13 |
| JPMorgan Chase & Co. | Banks | USA | 2.06 |
| VISA Inc. Cl A | Industrial Goods and Services | USA | 1.91 |
| MasterCard Inc. Cl A | Industrial Goods and Services | USA | 1.66 |
| Home Depot Inc. | Retail | USA | 1.61 |
| Merck & Co. Inc. | Health Care | USA | 1.33 |

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