ISS STOXX WORLD AC BIODIVERSITY INDEX

Index description

The ISS STOXX World AC Biodiversity Index reflects the performance of the STOXX World AC 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).

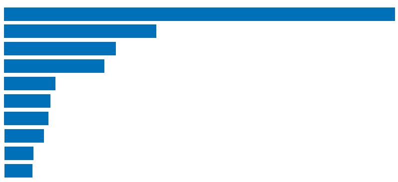
»Carbon intensities reduction by more than 30%.

»SFDR Article 8 compliant.

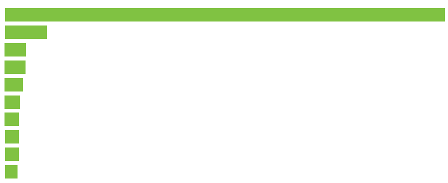
Descriptive statistics

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 World AC Biodiversity Index	N/A	1,038.4	0.7	0.2	70.6	0.0	6.8	0.0	N/A
STOXX World AC Index	71,853.4	60,485.8	16.7	3.3	2,666.6	0.0	4.4	0.0	4.8

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
ISS STOXX World AC Biodiversity Index	2.6	17.5	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX World AC Index	2.6	14.6	4.8	45.0	60.0	N/A	N/A	4.8	13.2	9.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
ISS STOXX World AC Biodiversity Index	8.1	11.3	13.7	13.7	N/A	N/A	N/A	0.7	0.7	N/A
STOXX World AC Index	8.0	10.7	13.2	13.7	16.9	N/A	N/A	0.2	0.9	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
ISS STOXX World AC Biodiversity Index	1.0	1.0	1.0	1.0	N/A	1.5	1.7	1.8	1.8	N/A
Index to benchmark	**Beta**					**Annualized information ratio**				
ISS STOXX World AC Biodiversity Index	1.0	1.1	1.0	0.9	N/A	0.0	2.6	1.8	1.8	N/A

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

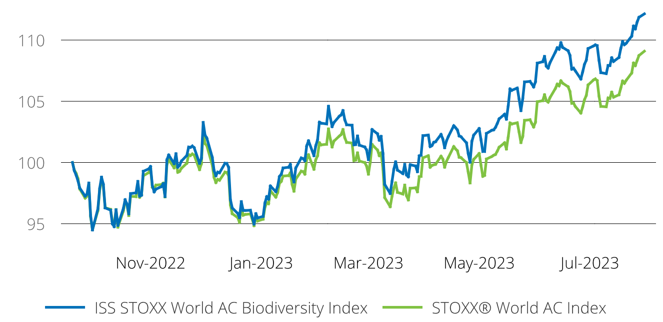
STOXX INDICES

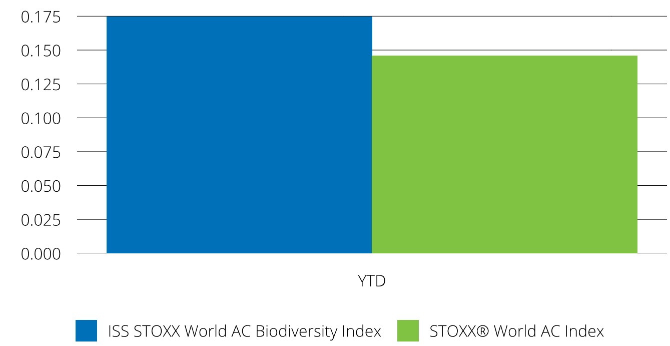
ISS STOXX WORLD AC BIODIVERSITY INDEX

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 World AC Biodiversity Index	22.5	18.3	19.9	17.8	2.9	N/A	1.9	6.6
STOXX World AC Index	21.6	18.2	19.1	17.7	0.1	2.3	1.7	8.0

Performance and annual returns[4]





Methodology

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

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1263521572	SWBIOGR		.SWBIOGR
Net Return	EUR	CH1263521739	SWBIOR		.SWBIOR
Price	EUR	CH1263521697	SWBIOP		.SWBIOP
Gross Return	USD	CH1263521861	SWBIOGV	SWBIOGV INDEX	.SWBIOGV
Net Return	USD	CH1263521747	SWBIOV		.SWBIOV
Price	USD	CH1263521499	SWBIOL		.SWBIOL

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

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

[4] STOXX data from Sep. 19, 2022 to Jul. 31, 2023

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

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.80
Microsoft Corp.	Technology	United States	5.78
NVIDIA Corp.	Technology	United States	2.66
ALPHABET INC. CL A	Technology	United States	1.82
ALPHABET CLASS C	Technology	United States	1.81
META PLATFORMS CLASS A	Technology	United States	1.63
UnitedHealth Group Inc.	Health Care	United States	1.09
JPMorgan Chase & Co.	Banks	United States	1.07
TSMC	Technology	Taiwan	1.01
Eli Lilly & Co.	Health Care	United States	0.89

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