# ISS STOXX WORLD AC BIODIVERSITY LEADERS INDEX

## Index description

The ISS STOXX World AC Biodiversity Leaders selects companies that have revenues aligned to biodiversity and environmental UN Sustainable Development Goals (SDGs) objectives after a set of compliance ESG involvement screens, biodiversity screens, and overall SDG positive contribution assessment 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) within each ICB Sector of the universe, are selected. Finally, only companies that have biodiversity-related revenues from products/services and an overall positive contribution to UN SDGs greater than or equal to 2, according to ISS ESG SDG Solutions Assessment, would be eligible for the index.
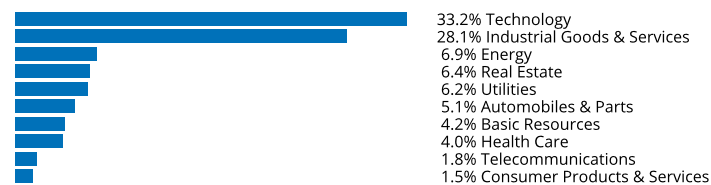
## Key facts

»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 with high percentage of revenues in biodiversity solutions.

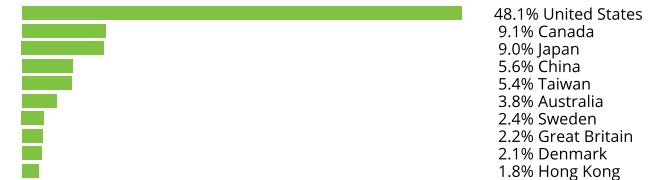»Carbon intensities reduction by more than 30%.

»SFDR Article 9 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 Leaders Index | N/A | 1,011.1 | 8.4 | 4.5 | 44.0 | 0.2 | 4.3 | 0.0 | N/A |
| STOXX World AC Index | 70,106.5 | 59,045.4 | 16.3 | 3.2 | 2,660.8 | 0.0 | 4.5 | 0.0 | 4.8 |

## Supersector weighting (top 10)



33.2% Technology
28.1% Industrial Goods & Services
6.9% Energy
6.4% Real Estate
6.2% Utilities
5.1% Automobiles & Parts
4.2% Basic Resources
4.0% Health Care
1.8% Telecommunications
1.5% Consumer Products & Services

## Country weighting



48.1% United States
9.1% Canada
9.0% Japan
5.6% China
5.4% Taiwan
3.8% Australia
2.4% Sweden
2.2% Great Britain
2.1% Denmark
1.8% Hong Kong

## 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 Leaders Index | 2.7 | 16.0 | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| STOXX World AC Index | 3.3 | 11.7 | 12.1 | 41.2 | 60.3 | N/A | N/A | 12.0 | 12.1 | 9.9 |
| **Index volatility and risk** | | | | | Annualized volatility (%) | | | Annualized Sharpe ratio[2] | | |
| ISS STOXX World AC Biodiversity Leaders Index | 13.1 | 17.6 | 20.5 | 20.5 | N/A | N/A | N/A | 0.0 | 0.0 | N/A |
| STOXX World AC Index | 8.8 | 11.1 | 13.7 | 13.7 | 16.9 | N/A | N/A | 0.6 | 0.8 | 0.5 |
| **Index to benchmark** | | | | | Correlation | | | Tracking error (%) | | |
| ISS STOXX World AC Biodiversity Leaders Index | 0.9 | 0.9 | 0.9 | 0.9 | N/A | 6.3 | 9.9 | 11.1 | 11.1 | N/A |
| **Index to benchmark** | | | | | Beta | | | Annualized information ratio | | |
| ISS STOXX World AC Biodiversity Leaders Index | 1.4 | 1.4 | 1.3 | 1.3 | N/A | -1.1 | 0.8 | -0.3 | -0.3 | N/A |

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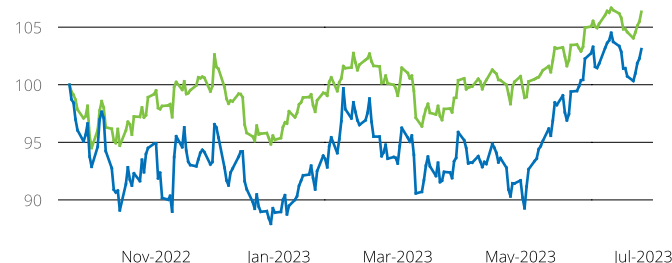[2] Based on EURIBOR1M

*(EUR, gross return), all data as of Jun. 30, 2023*

STOXX | QONTIGO
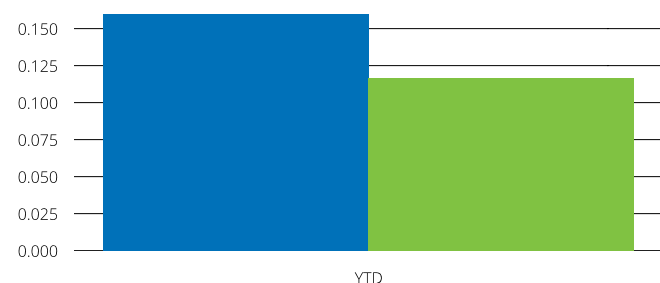
**STOXX Ltd. is part of Qontigo**

# STOXX INDICES
# ISS STOXX WORLD AC BIODIVERSITY LEADERS 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 Leaders Index | 74.5 | 38.8 | 21.0 | 23.2 | 2.4 | N/A | 2.3 | 4.7 |
| STOXX World AC Index | 22.3 | 17.7 | 18.5 | 17.2 | 0.1 | 2.5 | 1.6 | 8.5 |

## Performance and annual returns[4]



— ISS STOXX World AC Biodiversity Leaders Index  — STOXX® World AC Index



YTD

■ ISS STOXX World AC Biodiversity Leaders Index   ■ STOXX® World AC Index

## Methodology

The ISS STOXX World AC Biodiversity Leaders selects companies that have revenues aligned to biodiversity and environmental UN Sustainable Development Goals (SDGs) objectives after a set of compliance ESG involvement screens, biodiversity screens, and overall SDG positive contribution assessment 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) within each ICB Sector of the universe, are selected. Finally, only companies that have biodiversity-related revenues from products/services and an overall positive contribution to UN SDGs greater than or equal to 2, according to ISS ESG SDG Solutions Assessment, would be eligible for the index.

## Versions and symbols

| Index | | ISIN | Symbol | Bloomberg | Reuters |
|---|---|---|---|---|---|
| Gross Return | EUR | CH1213353795 | SWBIOLGR | | .SWBIOLGR |
| Net Return | EUR | CH1213353787 | SWBIOLR | | .SWBIOLR |
| Price | EUR | CH1213353779 | SWBIOLP | | .SWBIOLP |
| Gross Return | USD | CH1213353761 | SWBIOLGV | SWBIOLGV INDEX | .SWBIOLGV |
| Net Return | USD | CH1213353753 | SWBIOLV | | .SWBIOLV |
| Price | USD | CH1213353746 | SWBIOLL | | .SWBIOLL |

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

## Quick facts

| | |
|---|---|
| Weighting | Price weighted |
| Cap factor | 4% |
| 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 | April. 25,2023 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

**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 Jun. 30, 2023

*(EUR, gross return), all data as of Jun. 30, 2023*

**STOXX INDICES**
# ISS STOXX WORLD AC BIODIVERSITY LEADERS INDEX

## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| ADOBE | Technology | United States | 4.35 |
| Canadian National Railway Co. | Industrial Goods & Services | Canada | 4.12 |
| CSX Corp. | Industrial Goods & Services | United States | 4.09 |
| Norfolk Southern Corp. | Industrial Goods & Services | United States | 4.07 |
| Canadian Pacific Kansas City | Industrial Goods & Services | Canada | 4.05 |
| TSMC | Technology | Taiwan | 3.97 |
| SALESFORCE INC. | Technology | United States | 3.94 |
| WORKDAY CLASS | Technology | United States | 3.65 |
| MONGODB A | Technology | United States | 2.28 |
| VEEVA SYSTEMS CL.A | Health Care | United States | 2.27 |

[5] Based on the composition as of Jun. 30, 2023