

ISS STOXX EUROPE 600 BIODIVERSITY INDEX

Index description

The ISS STOXX Europe 600 Biodiversity Index reflects the performance of the STOXX Europe 600 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.

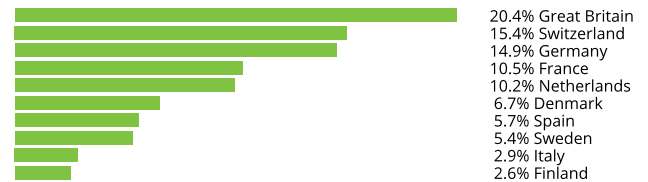
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| ISS STOXX Europe 600 Biodiversity Index | N/A | 1,090.3 | 3.3 | 1.2 | 54.7 | 0.3 | 5.0 | 0.0 | N/A |
| STOXX Europe 600 Index | 13,782.7 | 10,773.6 | 18.0 | 6.2 | 321.1 | 1.5 | 3.0 | 0.0 | 3.4 |

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 Europe 600 Biodiversity Index | 4.4 | 14.6 | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| STOXX Europe 600 Index | 4.8 | 13.9 | 22.3 | 36.3 | 32.3 | N/A | N/A | 22.5 | 11.0 | 5.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| ISS STOXX Europe 600 Biodiversity Index | 12.4 | 16.5 | 20.1 | 20.1 | N/A | N/A | N/A | 1.4 | 1.4 | N/A |
| STOXX Europe 600 Index | 13.3 | 16.5 | 20.5 | 19.5 | 20.5 | N/A | N/A | 0.8 | 0.5 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| ISS STOXX Europe 600 Biodiversity Index | 1.0 | 1.0 | 1.0 | 1.0 | N/A | 1.9 | 2.1 | 2.5 | 2.5 | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| ISS STOXX Europe 600 Biodiversity Index | 0.9 | 1.0 | 0.9 | 1.0 | N/A | -2.6 | 0.5 | -0.1 | -0.1 | N/A |

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

² Based on EURIBOR1M

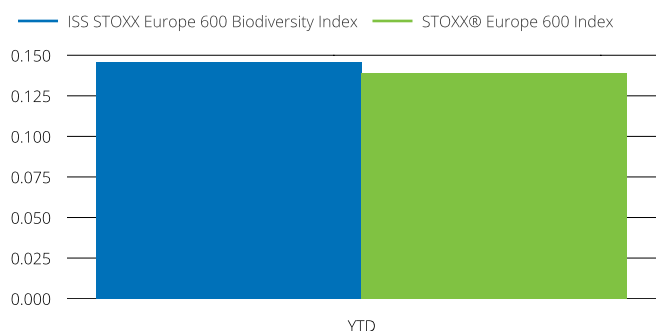
(USD, gross return), all data as of Jun. 30, 2023

STOXX INDICES

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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 |
| ISS STOXX Europe 600 Biodiversity Index | 17.0 | 13.6 | 15.1 | 13.3 | 1.9 | N/A | 1.6 | 7.0 |
| STOXX Europe 600 Index | 15.7 | 13.2 | 13.8 | 12.9 | 1.9 | 3.9 | 1.2 | 7.1 |

Performance and annual returns⁴

■ ISS STOXX Europe 600 Biodiversity Index ■ STOXX® Europe 600 Index

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 | CH1263521705 | SXBIOGR | SXBIOGR INDEX | .SXBIOGR |
| Net Return EUR | CH1263521598 | SXBIOR | | .SXBIOR |
| Price EUR | CH1263521846 | SXBIOPI | | .SXBIOPI |
| Gross Return USD | CH1263521580 | SXBIOGV | | .SXBIOGV |
| Net Return USD | CH1263521689 | SXBIOV | | .SXBIOV |
| Price USD | CH1263521481 | SXBIOI | | .SXBIOI |

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 | 09:00:00 18:00:00 |
| 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/>

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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 Jun. 30, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|-----------------------------|----------------|-------------------|
| ASML HLDG | Technology | Netherlands | 5.02 |
| NOVO NORDISK B | Health Care | Denmark | 4.49 |
| ASTRAZENECA | Health Care | Great Britain | 3.82 |
| ROCHE HLDG P | Health Care | Switzerland | 3.70 |
| NOVARTIS | Health Care | Switzerland | 3.61 |
| SAP | Technology | Germany | 2.55 |
| SANOFI | Health Care | France | 2.11 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 1.79 |
| DIAGEO | Food, Beverage & Tobacco | Great Britain | 1.66 |
| ALLIANZ | Insurance | Germany | 1.61 |

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