

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).

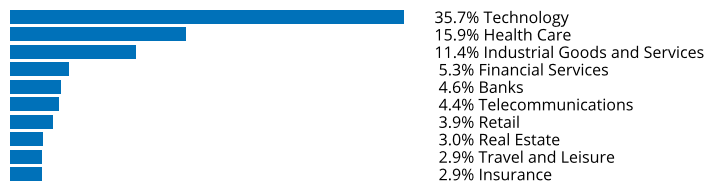
»Carbon intensities reduction by more than 30%.

»SFDR Article 8 compliant.

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
ISS STOXX US Biodiversity	N/A	1,138.3	3.6	1.5	89.6	0.0	7.9	0.0	21.1
STOXX US	41,557.6	39,702.1	65.0	25.2	2,811.7	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	-1.4	21.6	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX US	-1.7	30.3	15.9	31.3	67.8	N/A	N/A	15.8	9.5	10.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
ISS STOXX US Biodiversity	N/A	N/A	19.1	19.1	19.1	N/A	N/A	0.9	0.9	0.9
STOXX US	N/A	N/A	18.4	18.7	22.0	N/A	N/A	0.6	0.5	0.4
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	1.0	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](#).

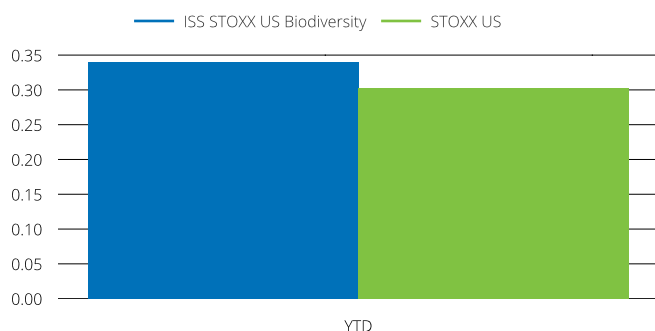
(USD, gross return), all data as of Aug. 31, 2023

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	1.9	2.5	13.0

Performance and annual returns⁴

■ ISS STOXX US Biodiversity ■ STOXX US

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

(USD, 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
