

ISS STOXX DEVELOPED WORLD BIODIVERSITY FOCUS SRI INDEX

Index description

The ISS STOXX Developed World Biodiversity Focus SRI indices track the performance of a selection of STOXX Indices companies 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, Adult Entertainment, Alcohol, Gambling, Thermal Coal, Unconventional Oil & Gas, Fossil Fuels, Nuclear Power, Civilian Firearms, and Military Contracting. Companies are also screened for their ESG Rating.

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.

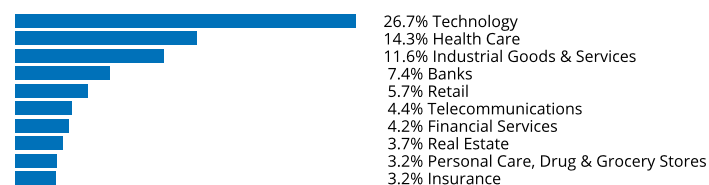
Key facts

- »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.

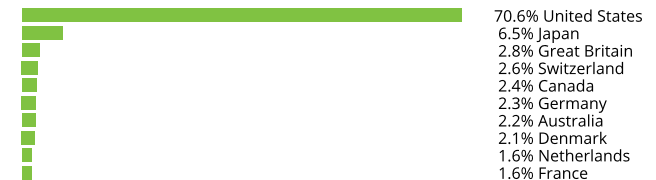
Descriptive statistics

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 Developed World Biodiversity Focus SRI Index	N/A	3,413.0	5.1	1.8	207.5	0.1	6.1	0.0	N/A
STOXX Developed World Index	65,718.2	59,197.7	34.3	11.8	2,940.1	0.1	5.0	0.0	2.6

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 Developed World Biodiversity Focus SRI Index	3.2	18.7	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Developed World Index	3.4	19.2	13.9	39.8	56.9	N/A	N/A	13.9	11.8	9.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
ISS STOXX Developed World Biodiversity Focus SRI Index	8.8	11.9	16.0	16.0	N/A	N/A	N/A	1.3	1.3	N/A
STOXX Developed World Index	9.3	11.7	16.2	15.6	18.3	N/A	N/A	0.8	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
ISS STOXX Developed World Biodiversity Focus SRI Index	1.0	1.0	1.0	1.0	N/A	1.7	1.7	1.9	1.9	N/A
Index to benchmark	Beta					Annualized information ratio				
ISS STOXX Developed World Biodiversity Focus SRI Index	0.9	1.0	1.0	1.0	N/A	-1.7	-0.4	0.2	0.2	N/A

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

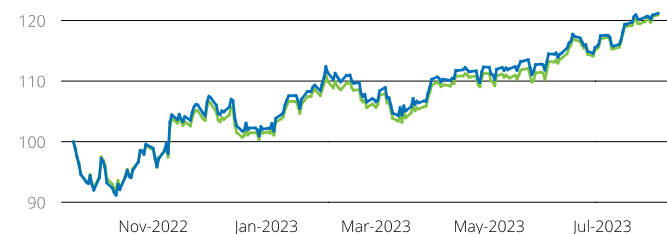
(USD, gross return), all data as of Jul. 31, 2023

STOXX INDICES

ISS STOXX DEVELOPED WORLD BIODIVERSITY FOCUS SRI INDEX

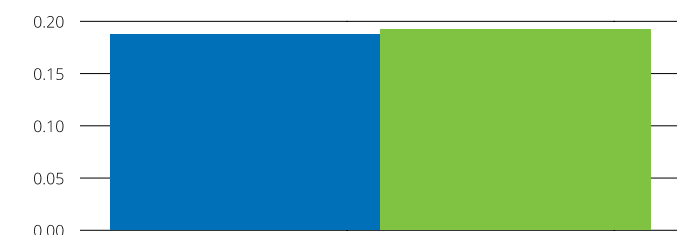
Fundamentals (for last 12 months)

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 Developed World Biodiversity Focus SRI Index	25.4	19.4	22.1	18.9	3.3	N/A	1.9	14.2
STOXX Developed World Index	23.3	19.1	20.5	18.6	0.1	2.4	2.0	9.8

Performance and annual returns⁴

— ISS STOXX Developed World Biodiversity Focus SRI Index

— STOXX@ Developed World Index



YTD

■ ISS STOXX Developed World Biodiversity Focus SRI Index

■ STOXX@ Developed World Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213355824	SDBIOSGR		.SDBIOSGR
Net Return EUR	CH1213355816	SDBIOSR	SDBIOSR INDEX	.SDBIOSR
Price EUR	CH1213355832	SDBIOSP		.SDBIOSP
Gross Return USD	CH1213355790	SDBIOSGV		.SDBIOSGV
Net Return USD	CH1213355782	SDBIOSV	SDBIOSV INDEX	.SDBIOSV
Price USD	CH1213355808	SDBIOSL		.SDBIOSL

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	July, 04, 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 Jul. 31, 2023

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

ISS STOXX DEVELOPED WORLD BIODIVERSITY FOCUS SRI INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	6.08
Microsoft Corp.	Technology	United States	5.17
NVIDIA Corp.	Technology	United States	2.38
ALPHABET INC. CL A	Technology	United States	1.63
ALPHABET CLASS C	Technology	United States	1.62
JPMorgan Chase & Co.	Banks	United States	1.53
META PLATFORMS CLASS A	Technology	United States	1.46
VISA Inc. Cl A	Industrial Goods & Services	United States	1.39
Home Depot Inc.	Retail	United States	1.35
UnitedHealth Group Inc.	Health Care	United States	1.33

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