STOXX INDICES

ISS STOXX DEVELOPED EUROPE BIODIVERSITY INDEX

Index description

The ISS STOXX Developed Europe Biodiversity Index reflects the performance of the STOXX Developed Europe 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%.

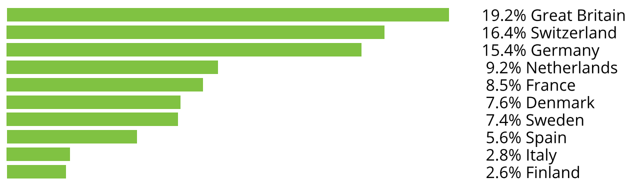
»SFDR Article 8 compliant.

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 Developed Europe Biodiversity Index	N/A	546.4	2.3	1.1	32.1	0.0	5.9	0.0	N/A
STOXX Developed Europe Index	12,643.6	9,724.5	21.0	8.5	324.6	0.1	3.3	0.0	3.4

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 Developed Europe Biodiversity Index	-4.0	10.0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Developed Europe Index	-5.6	8.7	5.1	36.7	26.4	N/A	N/A	5.1	10.9	4.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
ISS STOXX Developed Europe Biodiversity Index	13.2	17.3	20.7	20.7	N/A	N/A	N/A	1.3	1.3	N/A
STOXX Developed Europe Index	13.5	17.1	21.3	19.7	20.3	N/A	N/A	0.1	0.5	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
ISS STOXX Developed Europe Biodiversity Index	1.0	1.0	1.0	1.0	N/A	2.0	2.4	2.8	2.8	N/A
Index to benchmark	**Beta**					**Annualized information ratio**				
ISS STOXX Developed Europe Biodiversity Index	1.0	1.0	0.9	1.1	N/A	9.5	1.1	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 May 31, 2023

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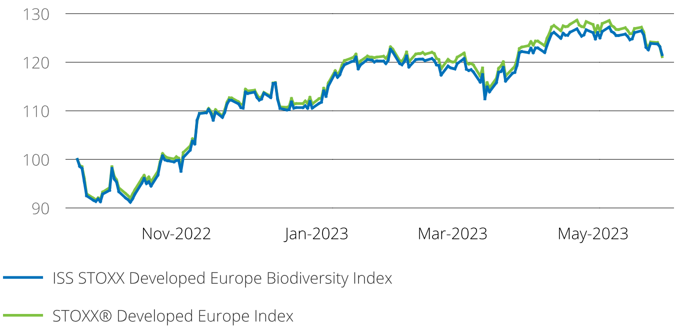
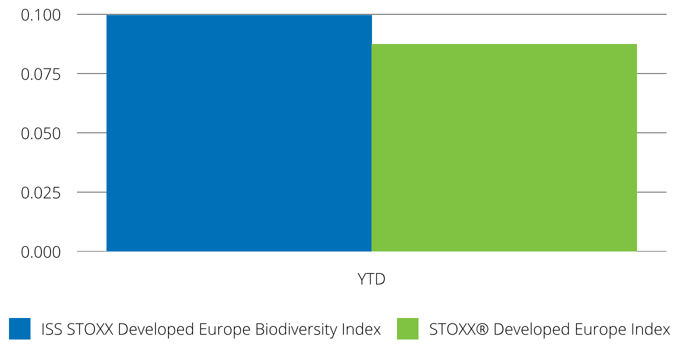
Fundamentals (for last 12 months)

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 Developed Europe Biodiversity Index	15.2	12.9	13.8	12.8	1.9	N/A	1.4	0.9
STOXX Developed Europe Index	14.8	12.8	13.4	12.6	1.9	3.4	1.2	1.6

Performance and annual returns[4]





Methodology

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Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1263521812	SDEBIOGR	SDEBIOGR INDEX	.SDEBIOGR
Net Return	EUR	CH1263521754	SDEBIOR		.SDEBIOR
Price	EUR	CH1263521804	SDEBIOP		.SDEBIOP
Gross Return	USD	CH1263521614	SDEBIOGV		.SDEBIOGV
Net Return	USD	CH1263521770	SDEBIOV		.SDEBIOV
Price	USD	CH1263521713	SDEBIOL		.SDEBIOL

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 May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	5.87
NOVO NORDISK B	Health Care	Denmark	5.34
ASTRAZENECA	Health Care	Great Britain	4.56
ROCHE HLDG P	Health Care	Switzerland	4.51
NOVARTIS	Health Care	Switzerland	4.08
SAP	Technology	Germany	2.71
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.00
DIAGEO	Food, Beverage & Tobacco	Great Britain	1.91
ALLIANZ	Insurance	Germany	1.75
DEUTSCHE TELEKOM	Telecommunications	Germany	1.56

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