ISS STOXX US BIODIVERSITY FOCUS SRI

Index description

The ISS STOXX US Biodiversity Focus SRI index 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)

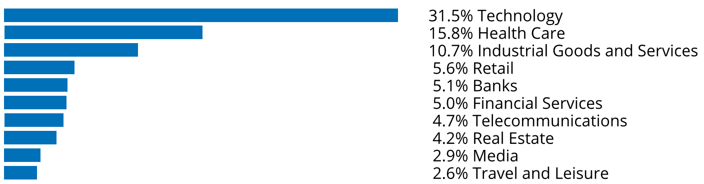
»Carbon intensities reduction by more than 30%

»SFDR Article 8 compliant

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
ISS STOXX US Biodiversity Focus SRI	N/A	105.6	0.5	0.2	8.5	0.0	8.0	0.0	0.0
STOXX US	38,289.6	36,580.0	59.9	23.2	2,590.6	0.5	7.1	0.0	2.3

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 US Biodiversity Focus SRI	-0.6	15.8	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX US	-0.1	27.1	7.4	44.7	79.9	N/A	N/A	7.3	13.1	12.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
ISS STOXX US Biodiversity Focus SRI	N/A	N/A	18.0	18.0	18.0	N/A	N/A	0.2	0.2	0.2
STOXX US	N/A	N/A	18.0	18.7	22.3	N/A	N/A	0.1	0.6	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
ISS STOXX US Biodiversity Focus SRI	1.0	1.0	1.0	1.0	1.0	2.0	2.3	2.4	2.4	2.4
Index to benchmark	**Beta**					**Annualized information ratio**				
ISS STOXX US Biodiversity Focus SRI	1.0	1.0	1.0	0.9	0.6	-2.6	-0.9	-0.5	-0.5	-0.5

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

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

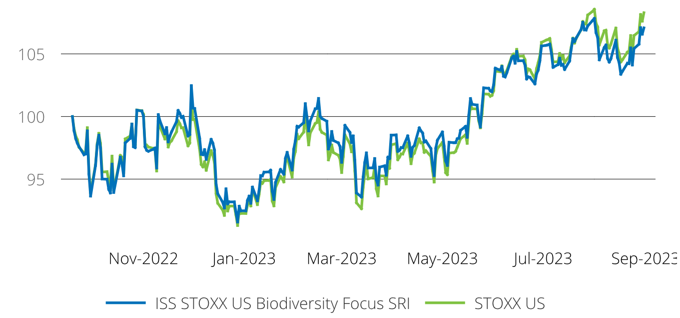
THEME INDICES

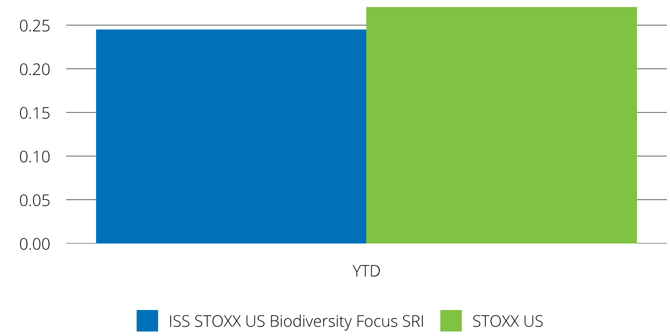
ISS STOXX US BIODIVERSITY FOCUS SRI

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 Focus SRI	29.5	20.6	25.1	20.0	4.5	N/A	2.4	16.4
STOXX US	26.7	21.2	23.4	20.6	0.1	1.8	2.5	13.0

Performance and annual returns[4]





Methodology

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Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Net Return	EUR	CH1213357119	SUBIOSR	SUBIOSR INDEX	.SUBIOSR
Gross Return	EUR	CH1213357127	SUBIOSGR		.SUBIOSGR
Price	EUR	CH1213357135	SUBIOSP		.SUBIOSP
Net Return	USD	CH1213357085	SUBIOSV	SUBIOSV INDEX	.SUBIOSV
Gross Return	USD	CH1213357093	SUBIOSGV		.SUBIOSGV
Price	USD	CH1213357101	SUBIOSL		.SUBIOSL

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	August. 17,2023

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

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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 Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	USA	8.00
Microsoft Corp.	Technology	USA	7.54
NVIDIA Corp.	Technology	USA	4.68
JPMorgan Chase & Co.	Banks	USA	2.71
Home Depot Inc.	Retail	USA	2.53
Eli Lilly & Co.	Health Care	USA	2.25
VISA Inc. Cl A	Industrial Goods and Services	USA	2.18
UnitedHealth Group Inc.	Health Care	USA	2.13
MasterCard Inc. Cl A	Industrial Goods and Services	USA	1.90
McDonald's Corp.	Travel and Leisure	USA	1.55

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