

STOXX GLOBAL BROAD INFRASTRUCTURE

Index description

The STOXX Global Broad Infrastructure Index is derived from the STOXX Developed and Emerging Markets Total Market Index (TMI) and offers a diversified representation of companies that generate more than 50% of their revenue from selected infrastructure sectors. STOXX partnered with Revere Data, which defines 17 subsectors for the infrastructure industry. These 17 subsectors are rolled into five supersectors - Communications, Energy, Government Outsourcing/Social, Transportation and Utilities.

Key facts

» Infrastructure companies display a lower sensitivity to market cycles compared to the broader equity market, thereby mitigating their losses in bear markets

» Companies display significantly lower cash flow and operating income variability compared to the broader equity market, indicating that infrastructure companies are subject to lower business risk

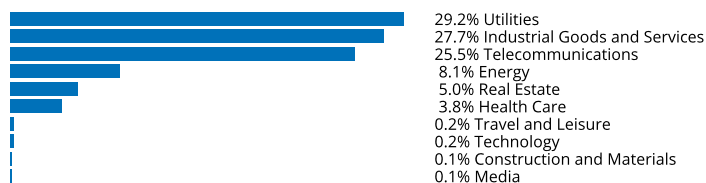
» A cap factor is applied not only at the component level (5%) to ensure that no company can dominate the index, but also on supersector (30%) and country (40%) levels to ensure a high level of diversification

» Identification of the index universe is performed by an external independent party, Revere Data, LLC (San Francisco, USA), to guarantee transparent and independent stock selection

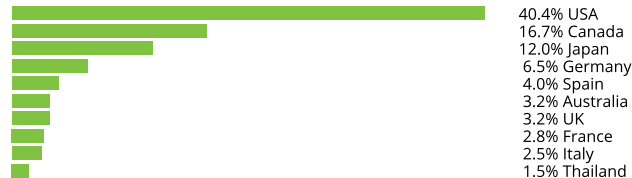
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Broad Infrastructure	1,967.3	1,617.2	9.3	4.0	68.0	0.1	4.2	0.0	12.2
STOXX Global 1800	58,187.4	52,801.6	29.3	10.2	2,590.6	1.1	4.9	0.0	3.1

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
STOXX Global Broad Infrastructure	-2.0	1.2	-5.9	21.5	36.3	N/A	N/A	-5.9	6.7	6.4
STOXX Global 1800	-0.8	22.0	7.5	40.2	61.9	N/A	N/A	7.6	12.0	10.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Broad Infrastructure	N/A	N/A	11.4	11.1	14.7	N/A	N/A	-0.9	0.5	0.4
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.3	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Broad Infrastructure	0.8	0.8	0.8	0.8	0.9	6.9	7.4	7.9	8.7	8.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Broad Infrastructure	0.6	0.7	0.7	0.6	0.7	-2.0	-2.6	-1.8	-0.6	-0.5

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

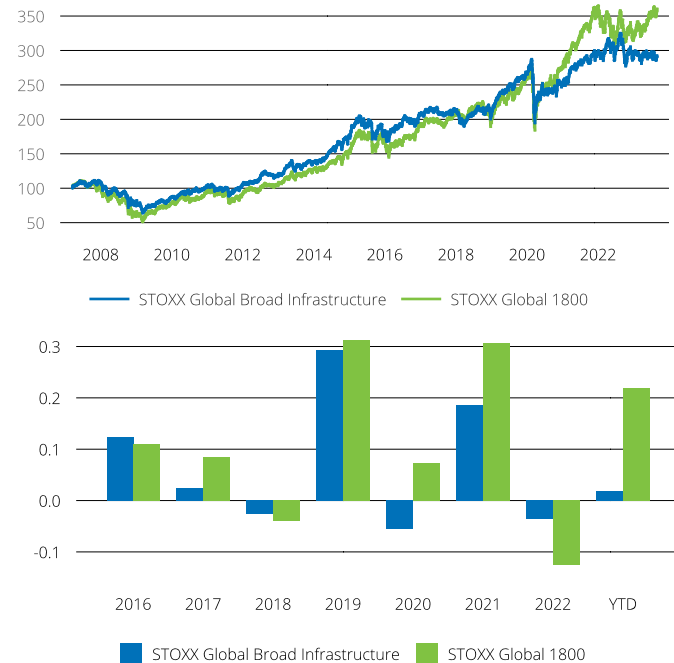
(EUR, gross return), all data as of Aug. 31, 2023

THEME INDICES

STOXX GLOBAL BROAD INFRASTRUCTURE

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
STOXX Global Broad Infrastructure	21.2	16.3	18.2	16.0	2.1	3.1	1.6	1.1
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.3	1.9	10.8

Performance and annual returns⁴

Methodology

The index universe is the STOXX Developed and Emerging Markets TMI. To be included in the STOXX Global Broad Infrastructure Index, a company must pass through the following criteria - generate more than 50% of its revenue in selected infrastructure sectors and have a minimum three-month average daily trading volume (3-month ADTV) of 1 million US dollars. The infrastructure sectors, which are based on a proprietary industry classification of a research partner, as well as the detailed methodology including the calculation formula, can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0218830161	STXGBIGV	STXGBIGV INDEX	.STXGBIGV
Price EUR	CH0218829825	STXGBIP	STXGBIP INDEX	.STXGBIP
Net Return EUR	CH0218829882	STXGBIR	STXGBIR INDEX	.STXGBIR
Gross Return EUR	CH0218829908	STXGBIGR	STXGBIGR INDEX	.STXGBIGR
Price USD	CH0218829932	STXGBIL	STXGBIL INDEX	.STXGBIL
Net Return USD	CH0218829965	STXGBIV	STXGBIV INDEX	.STXGBIV

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
Cap factor	Component: 5%; Supersector: 30%; Country: 40%
No. of components	Variable, but max. 40 per supersector
Review frequency	Annually (A)
Calculation/distribution	Price (EUR, USD), net return, gross return (EUR, USD):
Calculation hours	Realtime: 00:00 am - 10:15 pm CET
Base value/base date	100 as of Mar. 16, 2007
History	Available daily back to Mar. 16, 2007
Inception date	Oct. 9, 2013
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 a wide range of customization, 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 Mar. 16, 2007 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Canadian Pacific Kansas City	Industrial Goods and Services	Canada	4.20
Canadian National Railway Co.	Industrial Goods and Services	Canada	3.91
Comcast Corp. Cl A	Telecommunications	USA	3.60
DEUTSCHE TELEKOM	Telecommunications	Germany	2.78
Verizon Communications Inc.	Telecommunications	USA	2.72
DEUTSCHE POST	Industrial Goods and Services	Germany	2.62
Enbridge Inc.	Energy	Canada	2.53
NextEra Energy Inc.	Utilities	USA	2.50
IBERDROLA	Utilities	Spain	2.49
Union Pacific Corp.	Industrial Goods and Services	USA	2.49

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