STOXX® GLOBAL INFRASTRUCTURE SELECT 30 USD INDEX

Index description

The STOXX Global Infrastructure Select 30 Indices aim at selecting 30 low volatility and high dividend stocks from a pool of infrastructure stocks defined as a blend of three STOXX infrastructure indices: the STOXX Global Broad Infrastructure, the STOXX Global Extended Infrastructure 100 and the STOXX Global Infrastructure Suppliers 50 indices.
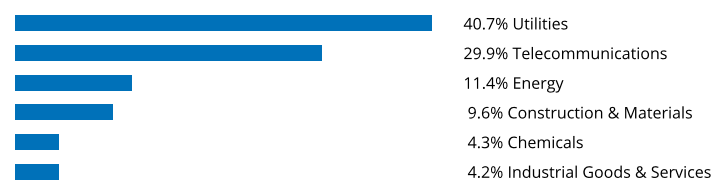
Key facts

» Balanced approach between the different screenings

» Low volatility anomaly: stocks with low volatility perform better

» High dividend screening to generate returns

» Attractive structured product pricing that benefits both the issuer and the final client
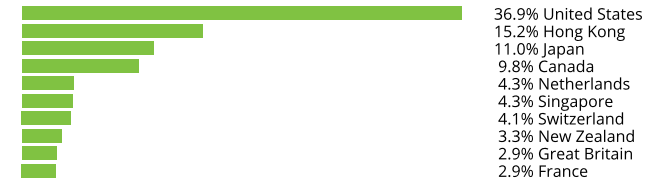
» Attractive theme (Infrastructure)

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
STOXX Global Infrastructure Select 30 USD Index	N/A	1.1	0.0	0.0	0.0	0.0	4.4	2.5	125.0
STOXX Global Total Market Index	88,178.0	74,400.4	6.6	0.7	2,940.1	0.0	4.0	0.0	2.5

Supersector weighting (top 10)

40.7% Utilities
29.9% Telecommunications
11.4% Energy
9.6% Construction & Materials
4.3% Chemicals
4.2% Industrial Goods & Services

Country weighting

36.9% United States
15.2% Hong Kong
11.0% Japan
9.8% Canada
4.3% Netherlands
4.3% Singapore
4.1% Switzerland
3.3% New Zealand
2.9% Great Britain
2.9% France

Risk and return figures[1]

Index returns						Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Infrastructure Select 30 USD Index	1.5	3.5	-2.5	11.4	21.4	N/A	N/A	-2.5	3.7	4.0
STOXX Global Total Market Index	3.7	18.2	13.5	38.2	50.1	N/A	N/A	13.6	11.5	8.6
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]	
STOXX Global Infrastructure Select 30 USD Index	10.0	8.7	11.6	10.7	15.6	N/A	N/A	-0.3	0.3	0.3
STOXX Global Total Market Index	9.2	11.2	15.3	15.0	17.6	N/A	N/A	0.8	0.7	0.5
Index to benchmark					Correlation				Tracking error (%)	
STOXX Global Infrastructure Select 30 USD Index	0.5	0.6	0.7	0.6	0.8	9.5	9.6	10.8	11.9	11.4
Index to benchmark					Beta				Annualized information ratio	
STOXX Global Infrastructure Select 30 USD Index	0.6	0.4	0.5	0.4	0.7	-2.8	-2.5	-1.5	-0.7	-0.5

[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

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STRATEGY INDICES
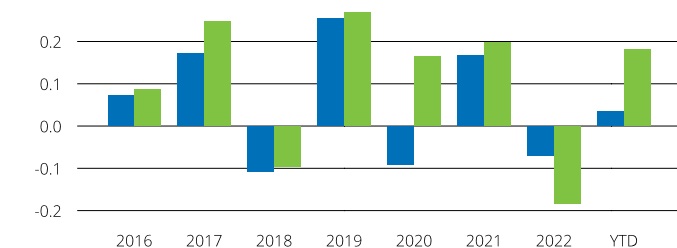# STOXX® GLOBAL INFRASTRUCTURE SELECT 30 USD INDEX

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
STOXX Global Infrastructure Select 30 USD Index	17.7	15.8	17.7	15.8	1.8	4.4	1.7	1.9
STOXX Global Total Market Index	0.8	15.8	0.7	15.0	0.2	2.5	1.4	0.2

Performance and annual returns[4]
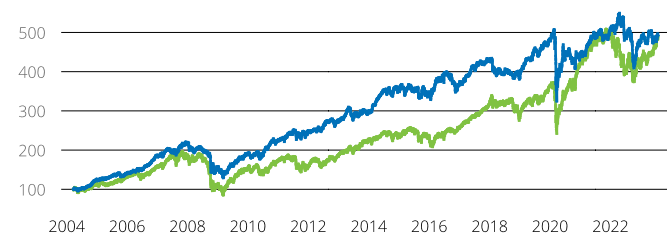
— STOXX® Global Infrastructure Select 30 USD Index

— STOXX® Global Total Market Index

■ STOXX® Global Infrastructure Select 30 USD Index

■ STOXX® Global Total Market Index

Methodology

The STOXX Global Infrastructure Select 30 Indices uses a blend of three STOXX infrastructure indices as base universe: the STOXX Global Broad Infrastructure, the STOXX Global Extended Infrastructure 100 and the STOXX Global Infrastructure Suppliers 50 indices. Companies that do not fulfil a minimum liquidity level are excluded from this universe.

All stocks from the Eligible Universe are sorted in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility in the currency of the final index) and those that do not belong to the top x%, are excluded from the selection process (x being calculated as the square root of the number of eligible stocks divided by 30; the target number of stocks in the index).

All remaining stocks are then ranked in descending order in terms of dividend yield and the highest ranked 30 stocks are selected for the final index, and weighed according to the inverse of volatility, with a cap of 10% per component.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	USD	CH0354103894	SXIFSEGV	SXIFSEGV INDEX	.SXIFSEGV
Gross Return	USD	CH0354103894	SXIFSEGV	SXIFSEGV INDEX	.SXIFSEGV
Net Return	USD	CH0354103860	SXIFSEV		.SXIFSEV
Net Return	USD	CH0354103860	SXIFSEV		.SXIFSEV
Net Return	USD	CH0354103860	SXIFSEV		.SXIFSEV
Price	USD	CH0354103837	SXIFSEL	SXIFSEL INDEX	.SXIFSEL
Price	USD	CH0354103837	SXIFSEL	SXIFSEL INDEX	.SXIFSEL
Price	USD	CH0354103837	SXIFSEL	SXIFSEL INDEX	.SXIFSEL

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

Quick facts

Weighting	Inverse of volatility
Cap factor	10% per component
No. of components	30
Review frequency	Quarterly
Calculation/distribution	Price: real-time (every 15). Net and Gross return: end-of-Day
Calculation hours	Please see data vendor codes sheet on: https://www.stoxx.
Base value/base date	100 as of Jun. 21, 2004
History	Available daily back to Jun. 21, 2004
Inception date	Jan. 31, 2016

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

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 Mar. 22, 2004 to Jul. 31, 2023

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

STRATEGY INDICES
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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
SOFTBANK	Telecommunications	Japan	4.37
KPN	Telecommunications	Netherlands	4.32
KEPPEL INFR.TRUST	Chemicals	Singapore	4.28
MTR Corp. Ltd.	Industrial Goods & Services	Hong Kong	4.21
SWISSCOM	Telecommunications	Switzerland	4.13
HKT TRUST & HKT	Telecommunications	Hong Kong	3.98
CLP Holdings Ltd.	Utilities	Hong Kong	3.94
Comsys Holdings Corp.	Construction & Materials	Japan	3.74
BCE Inc.	Telecommunications	Canada	3.73
Duke Energy Corp.	Utilities	United States	3.35

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