

ISTOXX® INFRASTRUCTURE TRUE EXPOSURE USA

75% DW INDEX

Index description

The iSTOXX Infrastructure True Exposure™ USA 75% DW Index is based on a pool of US stocks from three STOXX infrastructure indices: STOXX® Global Broad Infrastructure, STOXX® Global Extended Infrastructure 100 and STOXX® Global Infrastructure Suppliers 50. From these, it selects liquid stocks with high revenue exposure in the USA. The components are weighted according to their historical twelve-month dividend yield.

Key facts

- » Renowned selection concept based on true revenue exposure (STOXX TrueRU Exposure®™)
- » Attractive investment theme
- » Liquid universe
- » Weighting scheme designed to enhance dividends

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 |
| iSTOXX Infrastructure True Exposure USA 75% DW Index | N/A | 1.0 | 0.0 | 0.0 | 0.1 | 0.0 | 5.2 | 0.3 | 39.5 |
| STOXX USA Total Market Index | 43,510.0 | 41,316.1 | 17.4 | 2.7 | 2,666.6 | 0.0 | 6.5 | 0.0 | 2.1 |

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 |
| iSTOXX Infrastructure True Exposure USA 75% DW Index | 1.9 | -2.9 | -12.0 | 40.7 | 32.5 | N/A | N/A | -12.1 | 12.2 | 5.9 |
| STOXX USA Total Market Index | 2.5 | 16.8 | 4.4 | 53.5 | 82.2 | N/A | N/A | 4.4 | 15.5 | 12.9 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Infrastructure True Exposure USA 75% DW Index | 14.7 | 17.7 | 19.6 | 18.1 | 23.5 | N/A | N/A | -0.7 | 0.6 | 0.2 |
| STOXX USA Total Market Index | 8.5 | 15.0 | 18.9 | 18.9 | 22.5 | N/A | N/A | 0.2 | 0.8 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Infrastructure True Exposure USA 75% DW Index | 0.4 | 0.7 | 0.8 | 0.7 | 0.8 | 14.0 | 12.4 | 12.1 | 14.7 | 14.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Infrastructure True Exposure USA 75% DW Index | 0.7 | 0.9 | 0.8 | 0.7 | 0.8 | -0.5 | -2.6 | -1.5 | -0.3 | -0.5 |

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

² Based on EURIBOR1M

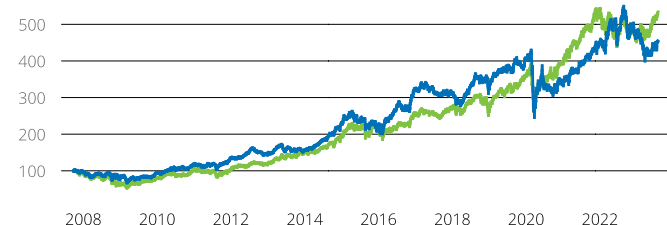
(EUR, gross return), all data as of Jul. 31, 2023

ISTOXX INDICES

ISTOXX® INFRASTRUCTURE TRUE EXPOSURE USA 75% DW

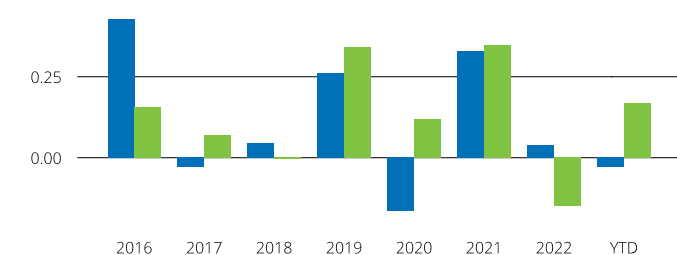
Fundamentals (for last 12 months)

| 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 |
| iSTOXX Infrastructure True Exposure USA 75% DW Index | 27.7 | 15.0 | 18.5 | 15.0 | 2.3 | 3.8 | 0.7 | 2.7 |
| STOXX USA Total Market Index | 29.2 | 21.9 | 22.9 | 20.5 | 0.1 | 1.7 | 2.3 | 15.0 |

Performance and annual returns⁴

— iSTOXX® Infrastructure True Exposure USA 75% DW Index

— STOXX® USA Total Market Index



■ iSTOXX® Infrastructure True Exposure USA 75% DW Index

■ STOXX® USA Total Market Index

Methodology

The index universe is defined by the US stocks from the three following indices: STOXX Global Broad Infrastructure, STOXX Global Extended Infrastructure 100 and STOXX Global Infrastructure Suppliers 50.

Companies that do not fulfill the liquidity requirements (three-month average daily trading value of more than 10 million US dollars) and generate less than 75% of their revenues in the USA are excluded, while all remaining stocks are included in the index and weighted according to their historical twelve-month dividend yield, with a cap of 10% per component.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0372009677 | SXITRUUG | | .SXITRUUG |
| Net Return EUR | CH0372009669 | SXITRUUN | | .SXITRUUN |
| Price EUR | CH0372009693 | SXITRUUP | | .SXITRUUP |
| Gross Return USD | CH0372009701 | SXITRUUH | SXITRUUH INDEX | .SXITRUUH |
| Net Return USD | CH0372009719 | SXITRUUV | SXITRUUV INDEX | .SXITRUUV |
| Price USD | CH0372009685 | SXITRUUL | SXITRUUL INDEX | .SXITRUUL |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Dividend Yield |
| Cap factor | 10% |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | Price: real-time (every 15), Net and Gross Return: end-of-day. |
| Calculation hours | Real-time: 15:30 CET 22:00 CET |
| Base value/base date | 100 on Sep. 24, 2007 |
| History | Available daily back to Sep. 24, 2007 |
| Inception date | Jul. 19, 2017 |

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. 24, 2007 to Jul. 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------------|-----------------------------|----------------|-------------------|
| ANTERO MIDSTREAM | Energy | United States | 5.16 |
| PLAINS GROUP HOLDINGS 'A' | Energy | United States | 4.55 |
| EQUITRANS MIDSTREAM CORP | Energy | United States | 4.15 |
| ONEOK Inc. | Energy | United States | 3.99 |
| KINDER MORGAN | Energy | United States | 3.85 |
| Verizon Communications Inc. | Telecommunications | United States | 3.78 |
| Williams Cos. | Energy | United States | 3.64 |
| AT&T Inc. | Telecommunications | United States | 3.42 |
| TRINITY INDS. | Industrial Goods & Services | United States | 2.99 |
| Dominion Energy | Utilities | United States | 2.86 |

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