

EURO ISTOXX® 50 BROAD INFRASTRUCTURE TILTED INDEX

Index description

The EURO iSTOXX 50 Broad Infrastructure Tilted Index tracks the performance of all of the EURO STOXX 50 securities and the 10 largest securities from the STOXX Global Broad Infrastructure Index. The index is reviewed quarterly in March, June, September and December.

Key facts

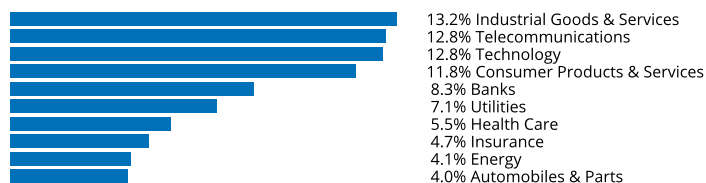
»Replicates the performance of the EURO STOXX 50 Index and 10 largest securities from the STOXX Global Broad Infrastructure Index.

»Weights are set to achieve a 80:20 ratio for the EURO STOXX 50 company weights versus the weights of the 10 securities from the STOXX Global Broad Infrastructure Index.

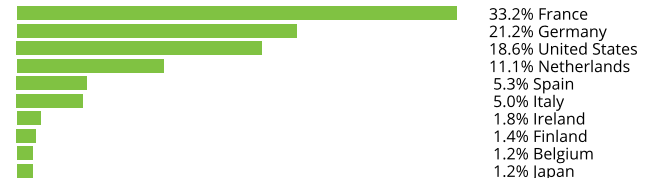
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| EURO iSTOXX 50 Broad Infrastructure Tilted Index | N/A | 1.0 | 0.0 | 0.0 | 0.1 | 0.0 | 6.8 | 0.3 | 12.0 |
| EURO STOXX 50 Index | 4,127.2 | 3,143.1 | 62.9 | 46.9 | 267.3 | 12.2 | 8.5 | 0.4 | 3.9 |

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 |
| EURO iSTOXX 50 Broad Infrastructure Tilted Index | 3.7 | 11.4 | 17.7 | 26.3 | 27.4 | N/A | N/A | 17.8 | 8.2 | 5.0 |
| EURO STOXX 50 Index | 4.3 | 16.0 | 27.3 | 36.0 | 29.6 | N/A | N/A | 27.6 | 10.9 | 5.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO iSTOXX 50 Broad Infrastructure Tilted Index | 9.5 | 12.8 | 14.8 | 16.3 | 18.6 | N/A | N/A | 0.9 | 0.5 | 0.3 |
| EURO STOXX 50 Index | 12.1 | 15.3 | 17.3 | 19.3 | 21.1 | N/A | N/A | 1.2 | 0.5 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO iSTOXX 50 Broad Infrastructure Tilted Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.7 | 4.3 | 4.5 | 4.6 | 4.7 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO iSTOXX 50 Broad Infrastructure Tilted Index | 0.8 | 0.8 | 0.8 | 0.8 | 0.9 | -2.7 | -2.0 | -1.9 | -0.7 | -0.2 |

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

² Based on EURIBOR1M

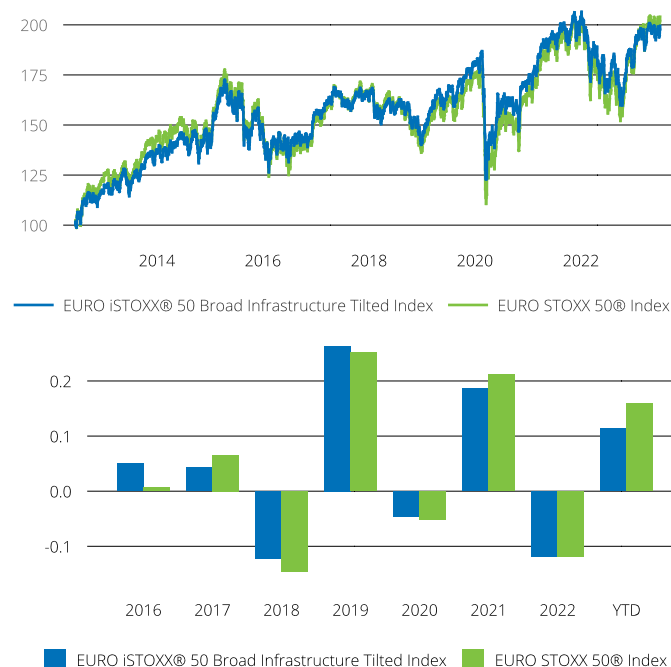
(EUR, price), all data as of Jun. 30, 2023

THEME INDICES

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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 |
| EURO ISTOXX 50 Broad Infrastructure Tilted Index | 15.8 | 12.4 | 14.2 | 12.3 | 2.0 | 3.0 | 1.3 | 17.6 |
| EURO STOXX 50 Index | 14.4 | 12.2 | 13.4 | 12.0 | 1.9 | 3.3 | 1.2 | 17.0 |

Performance and annual returns⁴

Methodology

The EURO ISTOXX 50 Broad Infrastructure Tilted Index selects 60 securities, all of the EURO STOXX 50 Index constituents and 10 of the largest securities belonging to Japan, US, Switzerland or the developed markets of the Eurozone from the STOXX Global Broad Infrastructure Index. The index is price weighted with weight factors based on free-float market capitalization and multipliers to achieve 80:20 weight ratio for the EURO STOXX 50 company weights versus the 10 Broad Infrastructure company weights within the EURO ISTOXX 50 Broad Infrastructure Tilted Index.

The reviews are conducted on a quarterly basis in March, June, September and December. The review cut-off date for the underlying data is the last calculation day of February, May, August and November respectively.

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 | CH1169653404 | ISX5BIGT | | .ISX5BIGT |
| Net Return EUR | CH1169653412 | ISX5BIT | | .ISX5BIT |
| Price EUR | CH1169653420 | ISX5BIE | ISX5BIE INDEX | .ISX5BIE |
| Gross Return USD | CH1169653370 | ISX5BIGU | | .ISX5BIGU |
| Net Return USD | CH1169653388 | ISX5BIU | | .ISX5BIU |
| Price USD | CH1169653396 | ISX5BIK | | .ISX5BIK |

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

Quick facts

| | |
|--------------------------|---|
| Weighting | Weights based on free-float market capitalization |
| Cap factor | - |
| No. of components | 60 |
| Review frequency | Quarterly |
| Calculation/distribution | Realtime |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 100 as of June. 18, 2012 |
| History | Available from June. 18, 2012 |
| Inception date | June. 27, 2022 |

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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DISCLAIMER

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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 18, 2012 to Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------------|------------------------------|----------------|-------------------|
| ASML HLDG | Technology | Netherlands | 6.83 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 5.72 |
| SAP | Technology | Germany | 3.47 |
| TOTALENERGIES | Energy | France | 3.34 |
| Comcast Corp. Cl A | Telecommunications | United States | 3.08 |
| SIEMENS | Industrial Goods & Services | Germany | 2.92 |
| SANOFI | Health Care | France | 2.87 |
| Verizon Communications Inc. | Telecommunications | United States | 2.78 |
| NextEra Energy Inc. | Utilities | United States | 2.67 |
| L'OREAL | Consumer Products & Services | France | 2.65 |

⁵ Based on the composition as of Jun. 30, 2023
