

STOXX® GLOBAL EXTENDED INFRASTRUCTURE 100 INDEX

Index description

The STOXX Global Extended Infrastructure 100 Index gives a diversified representation of the infrastructure sector. The index represents a fixed number of 100 infrastructure companies and suppliers to the infrastructure sector. To be a part of the eligible universe, 50% or more of the recent annual revenue of a company has to directly result from infrastructure business and/or supplying goods or services to companies in the infrastructure sector.

Key facts

» The index covers not only infrastructure asset owners but also suppliers to infrastructure companies. Due to heavy government ownership of infrastructure assets, public investment exposure to this sector has been limited

» By including a well-balanced group of asset owners and suppliers, the index gives investors a wider range of opportunities to profit from the infrastructure supply chain

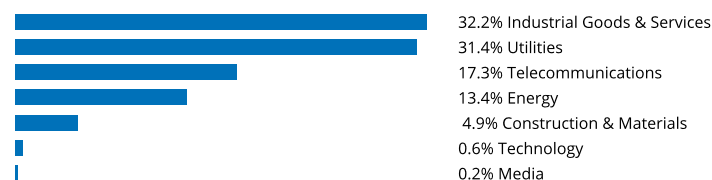
» The identification of the index universe will be performed by an external independent party, Revere Data, LLC (San Francisco, USA), to guarantee transparent and independent stock selection

» To get a well-diversified sector allocation and a good representation of the infrastructure companies, the largest seven stocks of each sector measured by free-float market cap are chosen

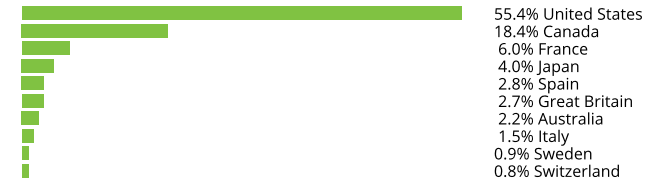
Descriptive statistics

| 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 Extended Infrastructure 100 Index | 2,195.8 | 1,962.8 | 19.6 | 10.1 | 172.0 | 1.9 | 8.8 | 0.1 | 7.8 |
| STOXX Global 200 Index | 35,962.6 | 33,687.3 | 168.4 | 104.6 | 2,903.0 | 4.4 | 8.6 | 0.0 | 5.8 |

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 Extended Infrastructure 100 Index | 5.1 | 4.9 | 4.4 | 24.1 | 35.6 | N/A | N/A | 4.4 | 7.5 | 6.3 |
| STOXX Global 200 Index | 5.9 | 18.8 | 20.5 | 42.8 | 68.2 | N/A | N/A | 20.7 | 12.7 | 11.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Extended Infrastructure 100 Index | 10.6 | 11.7 | 15.4 | 13.8 | 17.1 | N/A | N/A | 0.1 | 0.5 | 0.4 |
| STOXX Global 200 Index | 10.9 | 12.3 | 17.0 | 16.5 | 19.0 | N/A | N/A | 0.9 | 0.7 | 0.6 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Extended Infrastructure 100 Index | 0.4 | 0.8 | 0.8 | 0.8 | 0.9 | 11.2 | 8.5 | 9.4 | 10.6 | 9.8 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Extended Infrastructure 100 Index | 0.4 | 0.7 | 0.8 | 0.6 | 0.8 | -0.8 | -3.0 | -1.6 | -0.5 | -0.5 |

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

² Based on EURIBOR1M

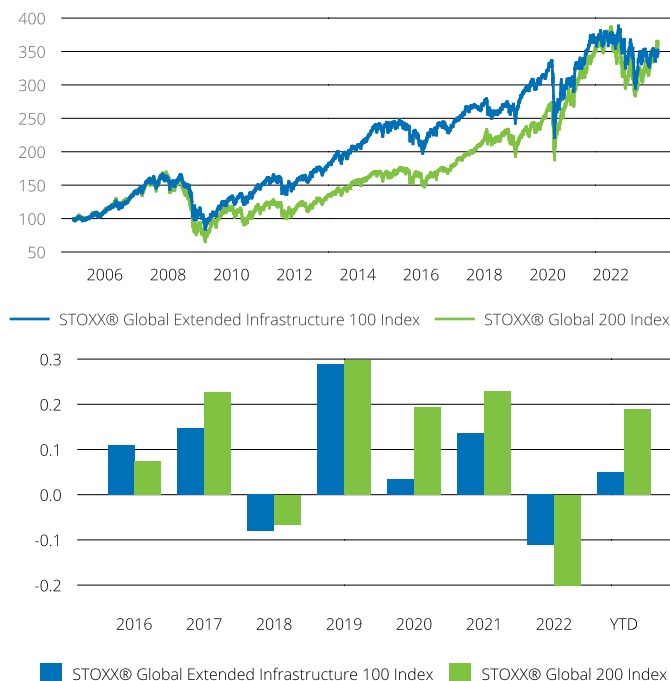
(USD, net return), all data as of Jun. 30, 2023

THEME INDICES

STOXX® GLOBAL EXTENDED INFRASTRUCTURE 100 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 Extended Infrastructure 100 Index | 22.5 | 17.6 | 22.0 | 17.4 | 2.5 | 2.4 | 2.0 | 18.9 |
| STOXX Global 200 Index | 23.5 | 20.3 | 23.0 | 20.2 | 0.1 | 1.8 | 2.9 | 26.2 |

Performance and annual returns⁴

Methodology

Selection is performed on the basis of free-float market cap and liquidity criteria. Only stocks from the STOXX Global Total Market Index (TMI) (minus China A-shares) with a three-month average daily trading value (3-month ADTV) of more than 1 million US dollars can be part of the index. The largest seven stocks of each sector measured by free-float market cap are chosen for the STOXX Global Extended Infrastructure 100 Index. Remaining components are selected from the next largest stocks, regardless of the sector. Each sector is capped at 20%. A component-level capping is triggered should the second largest component hit a 15% weight mark. 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 |
|----------------|--------------|---------|---------------|----------|
| Net Return EUR | CH0127629936 | SXGISSR | SXGISSR INDEX | .SXGISSR |
| Net Return EUR | CH0127629936 | SXGISSR | SXGISSR INDEX | .SXGISSR |
| Price EUR | CH0127629928 | SXGISSP | SXGISSP INDEX | .SXGISSP |
| Price EUR | CH0127629928 | SXGISSP | SXGISSP INDEX | .SXGISSP |
| Net Return USD | CH0127629951 | SXGISSV | SXGISSV INDEX | .SXGISSV |
| Net Return USD | CH0127629951 | SXGISSV | SXGISSV INDEX | .SXGISSV |
| Price USD | CH0127629944 | SXGISSL | SXGISSL INDEX | .SXGISSL |
| Price USD | CH0127629944 | SXGISSL | SXGISSL INDEX | .SXGISSL |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Free-float market cap |
| Cap factor | 20% at infrastructure sector level, 15% for the second largest |
| No. of components | 100 |
| Review frequency | Yearly (March) |
| Calculation/distribution | Price (EUR), Net Return (EUR): Realtime (every 15 seconds) |
| Calculation hours | Realtime: 9:00 am - 10:15 pm CET |
| Base value/base date | 1,000 as of Mar. 21, 2011 |
| History | Available daily back to Dec. 31, 2004 |
| Inception date | 20-May-11 |

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

⁴ STOXX data from Jan. 03, 2005 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

THEME INDICES

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|-----------------------------|---------------|------------|
| Comcast Corp. Cl A | Telecommunications | United States | 8.80 |
| Union Pacific Corp. | Industrial Goods & Services | United States | 6.08 |
| Enbridge Inc. | Energy | Canada | 3.84 |
| Canadian Pacific Kansas City | Industrial Goods & Services | Canada | 3.66 |
| Canadian National Railway Co. | Industrial Goods & Services | Canada | 3.60 |
| VINCI | Construction & Materials | France | 3.49 |
| CSX Corp. | Industrial Goods & Services | United States | 3.37 |
| Waste Management Inc. | Utilities | United States | 3.28 |
| NextEra Energy Inc. | Utilities | United States | 2.69 |
| Norfolk Southern Corp. | Industrial Goods & Services | United States | 2.51 |

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