

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.

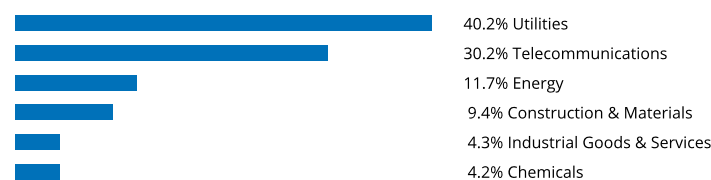
Key facts

- » 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)

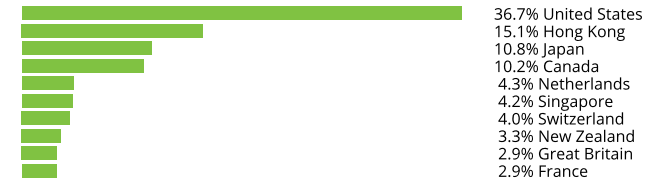
Descriptive statistics

| 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 | 4.3 | 2.8 | 125.0 |
| STOXX Global Total Market Index | 85,125.7 | 71,866.5 | 6.4 | 0.7 | 2,903.0 | 0.0 | 4.0 | 0.0 | 2.5 |

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 Infrastructure Select 30 USD Index | 2.5 | 2.0 | -1.7 | 12.3 | 22.5 | N/A | N/A | -1.7 | 4.0 | 4.2 |
| STOXX Global Total Market Index | 5.9 | 14.0 | 17.7 | 39.9 | 49.2 | N/A | N/A | 17.9 | 11.9 | 8.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Infrastructure Select 30 USD Index | 7.1 | 8.5 | 11.8 | 10.8 | 15.5 | N/A | N/A | -0.3 | 0.4 | 0.3 |
| STOXX Global Total Market Index | 10.4 | 11.5 | 15.8 | 15.0 | 17.5 | N/A | N/A | 0.9 | 0.8 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Infrastructure Select 30 USD Index | 0.6 | 0.6 | 0.7 | 0.6 | 0.8 | 8.0 | 9.6 | 11.3 | 11.9 | 11.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Infrastructure Select 30 USD Index | 0.4 | 0.4 | 0.5 | 0.4 | 0.7 | -4.9 | -2.4 | -1.7 | -0.7 | -0.4 |

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

² Based on EURIBOR1M

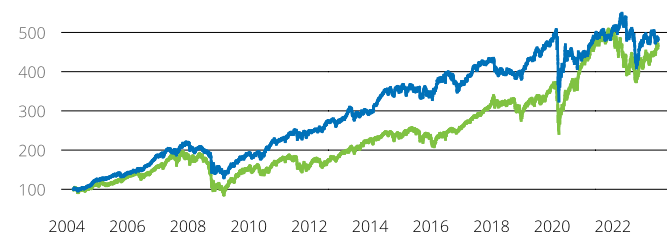
(USD, gross return), all data as of Jun. 30, 2023

STRATEGY INDICES

STOXX® GLOBAL INFRASTRUCTURE SELECT 30 USD INDEX

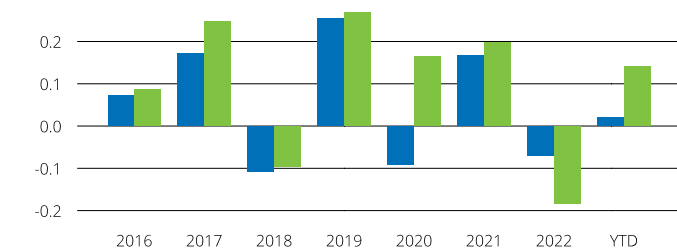
Fundamentals (for last 12 months)

| 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 | 18.3 | 15.6 | 18.3 | 15.6 | 1.8 | 4.5 | 1.7 | 1.9 |
| STOXX Global Total Market Index | -0.9 | 15.2 | 13.8 | 14.5 | 0.2 | 2.6 | 1.3 | 0.4 |

Performance and annual returns⁴

— 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.com |
| 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.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 return⁴ STOXX data from Mar. 22, 2004 to Jun. 30, 2023

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

STOXX® GLOBAL INFRASTRUCTURE SELECT 30 USD INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------------|-----------------------------|----------------|-------------------|
| KPN | Telecommunications | Netherlands | 4.30 |
| MTR Corp. Ltd. | Industrial Goods & Services | Hong Kong | 4.26 |
| KEPPEL INFR.TRUST | Chemicals | Singapore | 4.25 |
| SOFTBANK | Telecommunications | Japan | 4.24 |
| SWISSCOM | Telecommunications | Switzerland | 4.03 |
| BCE Inc. | Telecommunications | Canada | 3.98 |
| HKT TRUST & HKT | Telecommunications | Hong Kong | 3.97 |
| CLP Holdings Ltd. | Utilities | Hong Kong | 3.81 |
| Comsys Holdings Corp. | Construction & Materials | Japan | 3.72 |
| Verizon Communications Inc. | Telecommunications | United States | 3.42 |

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