

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	5.1	0.4	39.5
STOXX USA Total Market Index	42,486.6	40,338.7	17.0	2.6	2,660.8	0.0	6.6	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	3.5	-4.7	-5.8	32.9	34.6	N/A	N/A	-5.8	10.0	6.2
STOXX USA Total Market Index	4.4	13.9	14.2	50.4	83.6	N/A	N/A	14.3	14.7	13.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Infrastructure True Exposure USA 75% DW Index	12.6	18.2	19.8	18.2	23.4	N/A	N/A	-0.4	0.5	0.3
STOXX USA Total Market Index	10.2	15.8	19.7	18.9	22.5	N/A	N/A	0.6	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Infrastructure True Exposure USA 75% DW Index	0.3	0.8	0.8	0.7	0.8	13.4	12.2	12.7	14.8	14.3
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Infrastructure True Exposure USA 75% DW Index	0.4	0.9	0.8	0.7	0.8	-0.8	-3.0	-1.6	-0.4	-0.5

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

² Based on EURIBOR1M

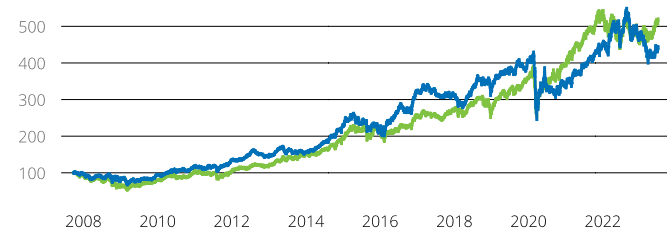
(EUR, gross return), all data as of Jun. 30, 2023

ISTOXX INDICES

ISTOXX® INFRASTRUCTURE TRUE EXPOSURE USA 75% DW

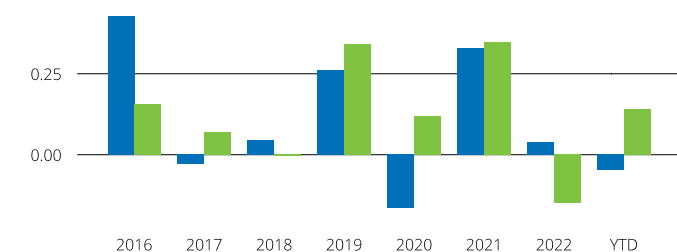
Fundamentals (for last 12 months)

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	27.3	14.2	18.2	14.2	2.3	4.1	0.7	-9.5
STOXX USA Total Market Index	31.5	21.3	22.1	19.9	0.1	1.8	2.2	15.6

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

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 return

⁴ STOXX data from Sep. 24, 2007 to Jun. 30, 2023

ISTOXX® INFRASTRUCTURE TRUE EXPOSURE USA 75% DW INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ANTERO MIDSTREAM	Energy	United States	5.13
PLAINS GROUP HOLDINGS 'A'	Energy	United States	4.40
Verizon Communications Inc.	Telecommunications	United States	4.22
EQUITRANS MIDSTREAM CORP	Energy	United States	3.92
AT&T Inc.	Telecommunications	United States	3.85
KINDER MORGAN	Energy	United States	3.83
ONEOK Inc.	Energy	United States	3.77
Williams Cos.	Energy	United States	3.53
TRINITY INDS.	Industrial Goods & Services	United States	3.01
Dominion Energy	Utilities	United States	2.84

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