

ISTOXX® CROSS-ATLANTIC SUSTAINABLE INFRASTRUCTURE SELECT 30 INDEX

Index description

The iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index tracks companies involved in the construction and deployment of public infrastructure works in the US, Canada and Europe and that show the highest environmental standards. Final index screens select stocks with the lowest volatilities and highest dividend yields.

Index constituents provide assets and services needed to meet one of the biggest endeavors of the 21st century: the upgrading of public infrastructure in developed markets to support growing populations, urbanization, technological advancements and climate change. A list of more than 500 business sectors categorized by Revere (RBICS) help determine which companies derive revenues from the infrastructure theme. The index excludes companies in breach of Global Standards Screening and those involved with weapons, adult entertainment, gambling, oil & gas, thermal coal, nuclear power, tobacco or aerospace & defense. It incorporates those with the highest scores in 15 Key Performance Indicators for environmental practices and programs within their operations and management.

The final composition list is made up of the 30 companies.

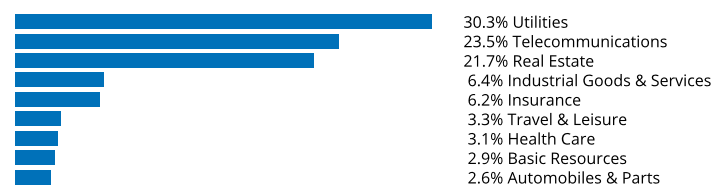
Key facts

- » Selection of 30 liquid stocks with low volatility and high dividend yield.
- » Index allows targeted investment in the 'sustainable infrastructure' megatrend.
- » Detailed Revere data help select companies with a revenue exposure to sectors related to infrastructure.
- » Liquidity filter ensures replicability.
- » Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.
- » Product involvement filters are applied.
- » Environmental Key Performance indicators from Sustainalytics are taken into account to ensure that companies with no environmental consideration and weak or no sustainability policies in place, are excluded from the selection process.

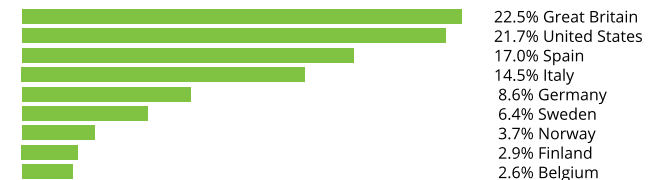
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------------------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 4.8 | 2.6 | 162.5 |
| STOXX Global Select 100 USD Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 1.4 | 0.7 | 145.1 |

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 Cross-Atlantic Sustainable Infrastructure Select 30 Index | -7.5 | 4.6 | -17.2 | 4.7 | -4.8 | N/A | N/A | -17.4 | 1.5 | -1.0 |
| STOXX Global Select 100 USD Index | -4.5 | 0.9 | -6.3 | 22.4 | 9.3 | N/A | N/A | -6.4 | 7.0 | 1.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index | 14.4 | 16.6 | 21.5 | 18.2 | 19.1 | N/A | N/A | -1.0 | 0.1 | -0.0 |
| STOXX Global Select 100 USD Index | 8.0 | 8.3 | 11.3 | 11.2 | 14.1 | N/A | N/A | -0.8 | 0.6 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index | 0.8 | 0.6 | 0.7 | 0.7 | 0.8 | 9.0 | 13.7 | 15.1 | 12.3 | 11.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index | 1.4 | 1.1 | 1.4 | 1.2 | 1.1 | -3.9 | 0.6 | -0.8 | -0.4 | -0.2 |

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

² Based on EURIBOR1M

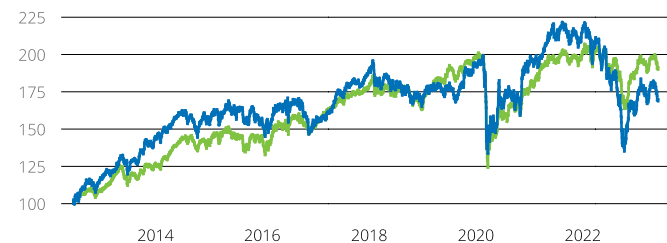
(USD, gross return), all data as of May 31, 2023

ISTOXX INDICES

ISTOXX® CROSS-ATLANTIC SUSTAINABLE INFRASTRUCTURE

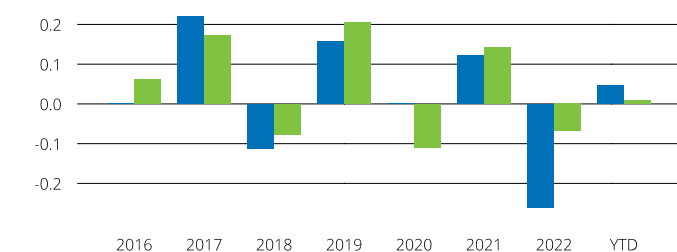
Fundamentals (for last 12 months)

| 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 Cross-Atlantic Sustainable Infrastructure Select 30 Index | 16.6 | 13.7 | 13.2 | 13.7 | 1.3 | 5.1 | 1.3 | 0.1 |
| STOXX Global Select 100 USD Index | 15.4 | 13.2 | 14.7 | 13.2 | 1.2 | 4.5 | 1.3 | 0.3 |

Performance and annual returns⁴

— iSTOXX® Cross-Atlantic Sustainable Infrastructure Select 30 Index

— STOXX® Global Select 100 USD Index



■ iSTOXX® Cross-Atlantic Sustainable Infrastructure Select 30 Index

■ STOXX® Global Select 100 USD Index

Methodology

The index universe is the union of STOXX® Europe Total Market, STOXX® USA Total Market and STOXX® Canada Total Market indices. Companies with revenue exposure above 10% to the sectors associated with the infrastructure megatrend are selected. These companies are screened on specific Environmental Key Performance indicators related to 'sustainable infrastructure', and companies that score below an acceptable threshold on more than half the KPIs they are assessed for are excluded. Additional filters are applied to ensure companies engaged in controversial activities, or are non-compliant with the Global Standards Screening, are excluded. The eligible companies are ranked based on their volatility; the top 50% of companies with the lowest volatility proceed to the next step. All remaining companies are ranked based on their dividend yield; the 30 companies with the highest yields are selected such that country and industry diversification constraints are met.

The index is weighted by the inverse of the selected stocks' volatility, capped at 10% and reviewed quarterly.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|-----------|-----------------|-----------|
| Gross Return EUR | CH0509143977 | .IXCSISGR | .IXCSISGR INDEX | .IXCSISGR |
| Net Return EUR | CH0509143969 | .IXCSISR | .IXCSISR INDEX | .IXCSISR |
| Price EUR | CH0509144017 | .IXCSISP | .IXCSISP INDEX | .IXCSISP |
| Gross Return USD | CH0509144009 | .IXCSISGV | | .IXCSISGV |
| Net Return USD | CH0509143985 | .IXCSISV | | .IXCSISV |
| Price USD | CH0509143993 | .IXCSISL | | .IXCSISL |

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

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | Inverse Volatility weighted |
| Cap factor | 0.1 |
| No. of components | 30 |
| Review frequency | Quarterly |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 100 as of Jun. 18, 2012 |
| History | Available from Jun. 18, 2012 |
| Inception date | Nov. 29, 2019 |

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 Jun. 18, 2012 to May 31, 2023

(USD, gross return), all data as of May 31, 2023

ISTOXX INDICES

ISTOXX® CROSS-ATLANTIC SUSTAINABLE INFRASTRUCTURE SELECT
30 INDEXTop 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------------|--------------------|----------------|-------------------|
| IBERDROLA | Utilities | Spain | 4.78 |
| TELEFONICA | Telecommunications | Spain | 4.41 |
| RED ELECTRICA CORPORATION | Utilities | Spain | 4.37 |
| TERNA | Utilities | Italy | 4.29 |
| AVANGRID | Utilities | United States | 4.07 |
| ITALGAS | Utilities | Italy | 4.01 |
| TELIA COMPANY | Telecommunications | Sweden | 3.79 |
| ASSURA | Real Estate | Great Britain | 3.77 |
| TELENOR | Telecommunications | Norway | 3.73 |
| LXI REIT PLC | Real Estate | Great Britain | 3.53 |

⁵ Based on the composition as of May 31, 2023