ISTOXX INDICES

EURO ISTOXX 50 BROAD INFRASTRUCTURE TILTED

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 form the STOXX Global Broad Infrastructure Index. The index is reviewed quarterly in March, June, September and December.

Key facts

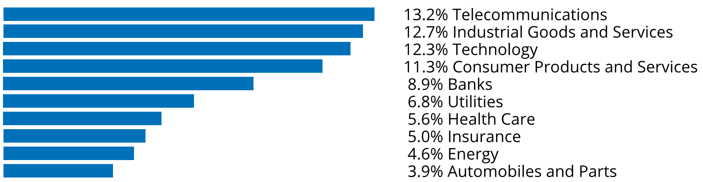
»Replicates the performance of the EURO STOXX 50 Index and 10 largest securities from the STOXX Global Broad Infrastructure Index.

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

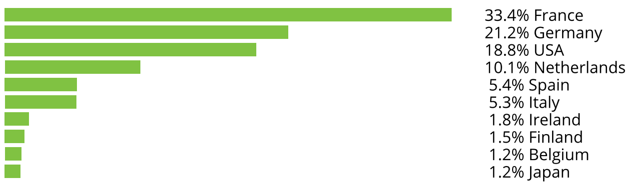
Descriptive statistics

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	N/A	1.0	0.0	0.0	0.1	0.0	6.4	0.4	12.0
EURO STOXX 50	4,011.4	3,070.2	61.4	47.2	245.1	15.0	8.0	0.5	3.9

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Broad Infrastructure Tilted	-3.1	11.6	16.5	31.0	38.4	N/A	N/A	16.7	9.5	6.8
EURO STOXX 50	-3.8	24.9	25.3	40.7	42.5	N/A	N/A	25.5	12.2	7.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
EURO iSTOXX 50 Broad Infrastructure Tilted	N/A	N/A	14.5	16.2	18.7	N/A	N/A	0.8	0.5	0.3
EURO STOXX 50	N/A	N/A	16.8	19.2	21.1	N/A	N/A	1.1	0.6	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO iSTOXX 50 Broad Infrastructure Tilted	1.0	1.0	1.0	1.0	1.0	3.5	4.2	4.4	4.6	4.7
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO iSTOXX 50 Broad Infrastructure Tilted	0.8	0.8	0.8	0.8	0.9	2.3	-1.5	-1.8	-0.7	-0.3

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

(EUR, net return), all data as of Aug. 31, 2023

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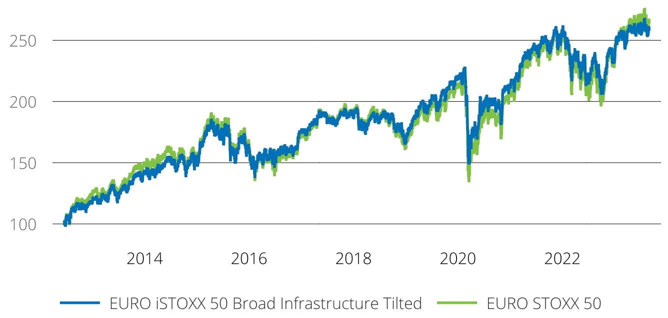
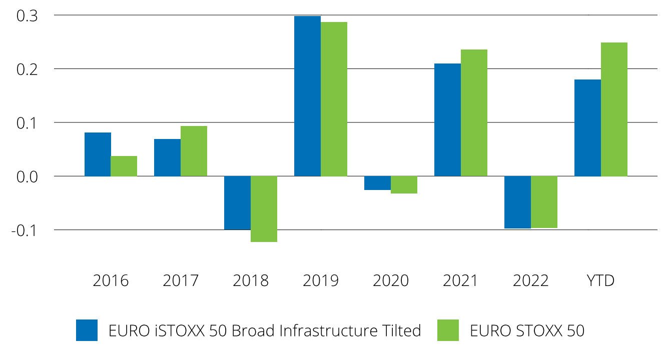
Fundamentals (for last 12 months)

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	14.6	12.0	13.2	11.9	1.9	2.9	1.3	17.7
EURO STOXX 50	13.4	11.8	12.5	11.6	1.8	3.1	1.2	17.2

Performance and annual returns[4]





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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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 Aug. 31, 2023

(EUR, net return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	6.39
LVMH MOET HENNESSY	Consumer Products and Services	France	5.29
TOTALENERGIES	Energy	France	3.77
SAP	Technology	Germany	3.64
Comcast Corp. Cl A	Telecommunications	USA	3.55
SANOFI	Health Care	France	2.94
SIEMENS	Industrial Goods and Services	Germany	2.71
Verizon Communications Inc.	Telecommunications	USA	2.69
L'OREAL	Consumer Products and Services	France	2.57
NextEra Energy Inc.	Utilities	USA	2.47

[5] Based on the composition as of Aug. 31, 2023