ISTOXX INDICES

ISTOXX INFRASTRUCTURE TRUE EXPOSURE USA 75% DW

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

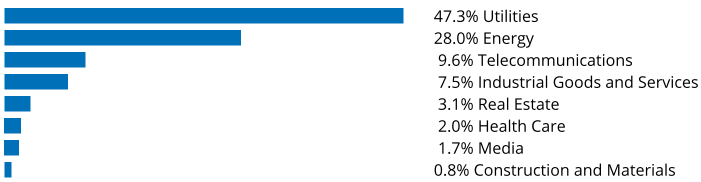
» Liquid universe

» Weighting scheme designed to enhance dividends

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Infrastructure True Exposure USA 75% DW	N/A	1.1	0.0	0.0	0.1	0.0	5.5	0.3	41.7
STOXX USA Total Market	46,948.4	44,545.4	18.9	2.9	2,811.7	0.0	6.3	0.0	0.0

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
iSTOXX Infrastructure True Exposure USA 75% DW	-3.7	-3.4	-7.7	25.9	17.1	N/A	N/A	-7.8	8.0	3.2
STOXX USA Total Market	-1.9	29.1	15.0	30.9	62.9	N/A	N/A	15.1	9.5	10.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
iSTOXX Infrastructure True Exposure USA 75% DW	N/A	N/A	18.8	17.4	23.1	N/A	N/A	-0.6	0.4	0.1
STOXX USA Total Market	N/A	N/A	18.7	19.0	22.4	N/A	N/A	0.6	0.5	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Infrastructure True Exposure USA 75% DW	0.5	0.7	0.8	0.7	0.8	11.0	12.2	11.9	14.5	14.3
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Infrastructure True Exposure USA 75% DW	0.4	0.7	0.8	0.6	0.8	-2.0	-2.6	-1.9	-0.2	-0.5

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

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

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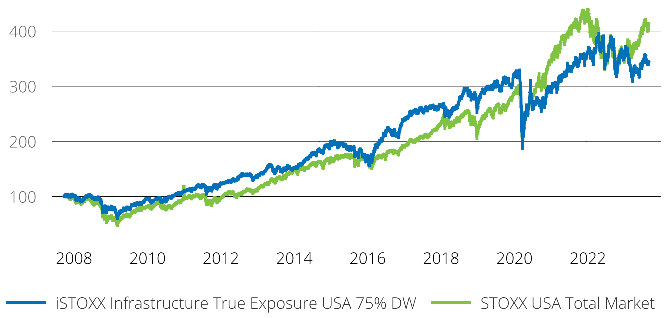
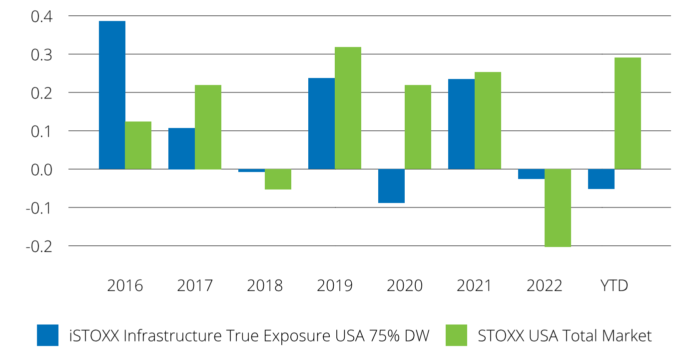
Fundamentals (for last 12 months)

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
iSTOXX Infrastructure True Exposure USA 75% DW	25.9	14.5	17.4	14.5	2.3	3.9	0.7	1.5
STOXX USA Total Market	27.2	21.3	21.8	19.8	0.1	1.9	2.2	12.2

Performance and annual returns[4]





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	USD	CH0372009701	SXITRUUH	SXITRUUH INDEX	.SXITRUUH
Price	EUR	CH0372009693	SXITRUUP		.SXITRUUP
Net Return	EUR	CH0372009669	SXITRUUN		.SXITRUUN
Gross Return	EUR	CH0372009677	SXITRUUG		.SXITRUUG
Price	USD	CH0372009685	SXITRUUL	SXITRUUL INDEX	.SXITRUUL
Net Return	USD	CH0372009719	SXITRUUV	SXITRUUV INDEX	.SXITRUUV

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
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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 Sep. 24, 2007 to Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ANTERO MIDSTREAM	Energy	USA	5.46
PLAINS GROUP HOLDINGS 'A'	Energy	USA	4.85
ONEOK Inc.	Energy	USA	4.05
Verizon Communications Inc.	Telecommunications	USA	4.04
EQUITRANS MIDSTREAM CORP	Energy	USA	4.01
KINDER MORGAN	Energy	USA	3.90
Williams Cos.	Energy	USA	3.80
AT&T Inc.	Telecommunications	USA	3.63
TRINITY INDS.	Industrial Goods and Services	USA	2.99
NRG Energy Inc.	Utilities	USA	2.76

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