

# EURO ISTOXX® 50 DIGITAL SECURITY TILTED INDEX

## Index description

The EURO iSTOXX 50 Digital Security Tilted Index tracks the performance of all of the EURO STOXX 50 securities and the 10 largest securities from the STOXX Global Digital Security Index. The index is reviewed quarterly in March, June, September and December.

## Key facts

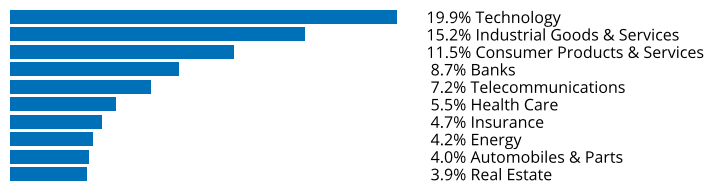
»Replicates the performance of the EURO STOXX 50 Index and 10 largest securities from the STOXX Global Digital Security Index.

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

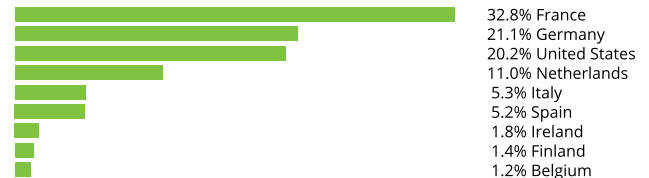
## Descriptive statistics

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 Digital Security Tilted Index	N/A	1.0	0.0	0.0	0.1	0.0	6.6	0.4	16.4
EURO STOXX 50 Index	4,188.2	3,194.7	63.9	48.5	262.9	14.4	8.2	0.5	3.9

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Digital Security Tilted Index	1.7	20.2	19.5	42.0	35.3	N/A	N/A	19.6	12.5	6.3
EURO STOXX 50 Index	1.6	17.9	20.6	40.9	26.8	N/A	N/A	20.8	12.2	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX 50 Digital Security Tilted Index	13.6	13.7	15.5	17.2	19.6	N/A	N/A	1.1	0.6	0.3
EURO STOXX 50 Index	16.7	15.5	16.9	19.3	21.1	N/A	N/A	1.1	0.6	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX 50 Digital Security Tilted Index	1.0	1.0	1.0	1.0	1.0	5.0	4.2	4.3	4.5	4.6
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX 50 Digital Security Tilted Index	0.8	0.9	0.9	0.9	0.9	0.1	0.7	-0.3	-0.0	0.2

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

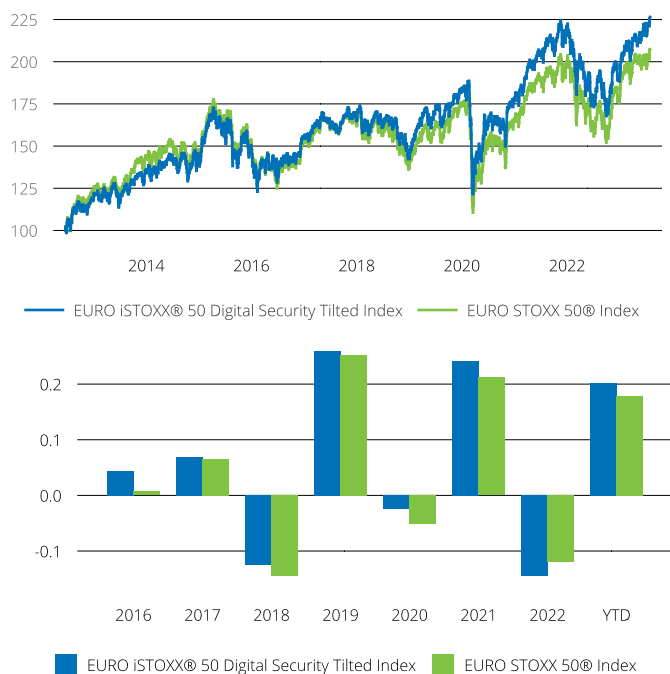
(EUR, price), all data as of Jul. 31, 2023

## THEME INDICES

## EURO ISTOXX® 50 DIGITAL SECURITY TILTED INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO ISTOXX 50 Digital Security Tilted Index	16.2	13.9	15.2	13.8	2.3	2.7	1.4	19.0
EURO STOXX 50 Index	14.0	12.2	13.3	12.1	1.9	3.1	1.2	17.7

Performance and annual returns<sup>4</sup>

## Methodology

The EURO ISTOXX 50 Digital Security 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 Digital Security Index. The index is price weighted with weight factors based on free-float market capitalization, revenue exposure and multipliers to achieve 80:20 weight ratio for the EURO STOXX 50 company weights versus the 10 Digital Security company weights within the EURO ISTOXX 50 Digital Security 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](http://www.stoxx.com/rulebooks)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1169653347	ISX5DSGT		.ISX5DSGT
Net Return EUR	CH1169653354	ISX5DST		.ISX5DST
Price EUR	CH1169653362	ISX5DSE	ISX5DSE INDEX	.ISX5DSE
Gross Return USD	CH1169653313	ISX5DSGU		.ISX5DSGU
Net Return USD	CH1169653321	ISX5DSU		.ISX5DSU
Price USD	CH1169653339	ISX5DSK		.ISX5DSK

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Weights based on free-float market capitalization and revenue
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

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

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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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2012 to Jul. 31, 2023

(EUR, price), all data as of Jul. 31, 2023

## EURO ISTOXX® 50 DIGITAL SECURITY TILTED INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASML HLDG	Technology	Netherlands	6.57
LVMH MOET HENNESSY	Consumer Products & Services	France	5.50
Accenture PLC Cl A	Industrial Goods & Services	United States	4.20
Cisco Systems Inc.	Telecommunications	United States	3.74
TOTALENERGIES	Energy	France	3.44
SAP	Technology	Germany	3.37
SIEMENS	Industrial Goods & Services	Germany	2.90
SANOFI	Health Care	France	2.77
L'OREAL	Consumer Products & Services	France	2.56
Equinix Inc.	Real Estate	United States	2.42

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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