

# EURO ISTOXX® 50 SHARING ECONOMY TILTED INDEX

## Index description

The EURO iSTOXX 50 Sharing Economy Tilted Index tracks the performance of 60 securities consisting of all the EURO STOXX 50 securities and the 10 largest securities from the STOXX Global Sharing Economy Index. The index is reviewed quarterly in March, June, September and December.

## Key facts

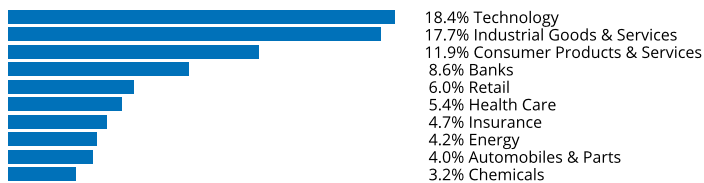
»Replicates the performance of the EURO STOXX 50 Index and 10 large securities selected from STOXX Global Sharing Economy Index.

»Weights are set to achieve 80:20 ratio for the EURO STOXX 50 company weights versus the weights of the 10 thematic components.

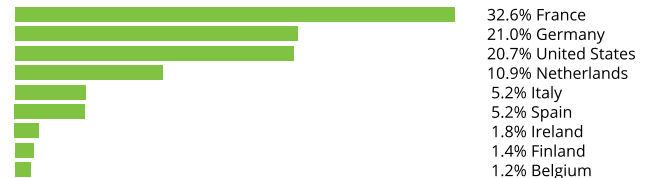
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX 50 Sharing Economy Tilted Index	N/A	1.2	0.0	0.0	0.1	0.0	6.5	0.4	14.2
EURO STOXX 50 Index	4,617.7	3,522.3	70.4	53.5	289.9	15.9	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 Sharing Economy Tilted Index	3.1	27.7	31.1	25.8	28.2	N/A	N/A	31.4	8.0	5.1
EURO STOXX 50 Index	2.7	21.8	30.4	31.3	19.5	N/A	N/A	30.7	9.6	3.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX 50 Sharing Economy Tilted Index	17.5	17.9	21.5	21.5	22.4	N/A	N/A	1.3	0.3	0.2
EURO STOXX 50 Index	19.4	19.6	22.5	23.0	23.8	N/A	N/A	1.2	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX 50 Sharing Economy Tilted Index	1.0	1.0	1.0	1.0	1.0	4.2	4.8	5.0	5.6	5.7
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX 50 Sharing Economy Tilted Index	0.9	0.9	0.9	0.9	0.9	0.9	1.7	0.0	-0.3	0.2

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

<sup>2</sup> Based on EURIBOR1M

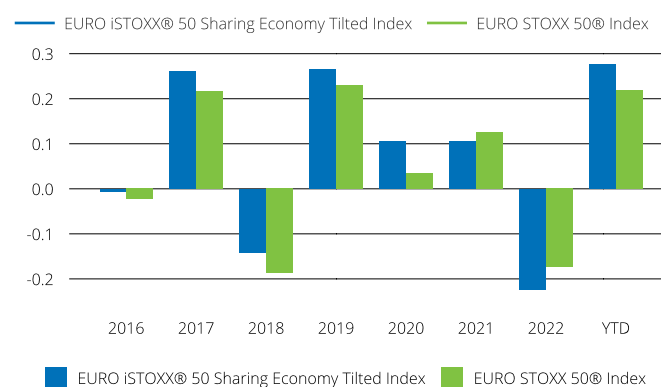
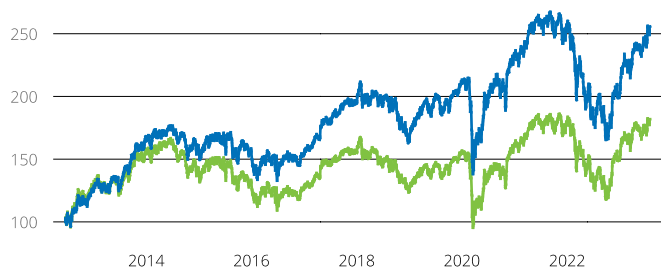
(USD, price), all data as of Jul. 31, 2023

## ISTOXX INDICES

## EURO ISTOXX® 50 SHARING ECONOMY 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 Sharing Economy Tilted Index	16.5	14.1	15.7	13.9	2.3	2.7	1.4	20.0
EURO STOXX 50 Index	14.0	12.2	13.3	12.1	1.9	3.3	1.2	17.7

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

## Methodology

The EURO ISTOXX 50 Sharing Economy Tilted Index selects 60 securities, all the EURO STOXX 50 Index constituents and 10 of the largest securities from the STOXX Global Sharing Economy. The index is price weighted with weight factors based on free-float market capitalization, revenue exposure and multipliers. These factors are set to achieve 80:20 ratio for the EURO STOXX 50 company weights versus 10 company weights within the thematic 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	CH1147207299	ISX5SHGT		.ISX5SHGT
Net Return EUR	CH1147207307	ISX5SHT		.ISX5SHT
Price EUR	CH1147207315	ISX5SHE	ISX5SHE INDEX	.ISX5SHE
Gross Return USD	CH1147207224	ISX5SHGU		.ISX5SHGU
Net Return USD	CH1147207265	ISX5SHU		.ISX5SHU
Price USD	CH1147207273	ISX5SHK		.ISX5SHK

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, revenue
Cap factor	-
No. of components	60
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Jun. 24, 2013
History	Available from Jun. 24, 2013
Inception date	Nov. 12, 2021

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.

<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

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

## EURO ISTOXX® 50 SHARING ECONOMY TILTED INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASML HLDG	Technology	Netherlands	6.53
META PLATFORMS CLASS A	Technology	United States	5.49
LVMH MOET HENNESSY	Consumer Products & Services	France	5.47
Amazon.com Inc.	Retail	United States	5.01
TOTALENERGIES	Energy	France	3.42
SAP	Technology	Germany	3.35
VISA Inc. Cl A	Industrial Goods & Services	United States	3.05
SIEMENS	Industrial Goods & Services	Germany	2.88
SANOFI	Health Care	France	2.76
MasterCard Inc. Cl A	Industrial Goods & Services	United States	2.63

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

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