

# EURO ISTOXX 50 DIGITAL SECURITY TILTED

## 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

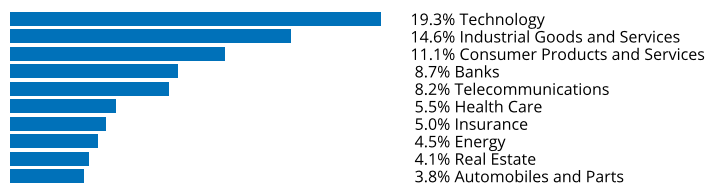
»Replicates the performance of the EURO STOXX 50 Index and 10 largest securities from the STOXX Global Digital Security Index.

»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.

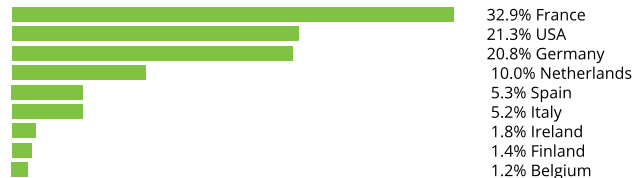
## Descriptive statistics

| 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 | N/A                  | 1.0        | 0.0                  | 0.0    | 0.1     | 0.0      | 6.3                  | 0.4      | 16.4           |
| 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<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 | -2.5                      | 17.2 | 22.1 | 35.0 | 34.5 | N/A                          | N/A | 22.3 | 10.6 | 6.2 |
| EURO STOXX 50                          | -3.9                      | 20.7 | 22.2 | 31.3 | 26.7 | N/A                          | N/A | 22.4 | 9.6  | 4.9 |
| Index volatility and risk              | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |     |      |      |     |
|                                        | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y   | 5Y  |
| EURO iSTOXX 50 Digital Security Tilted | N/A                       | N/A  | 15.4 | 17.2 | 19.6 | N/A                          | N/A | 1.1  | 0.5  | 0.3 |
| EURO STOXX 50                          | N/A                       | N/A  | 16.8 | 19.2 | 21.2 | N/A                          | N/A | 1.0  | 0.4  | 0.2 |
| Index to benchmark                     | Correlation               |      |      |      |      | Tracking error (%)           |     |      |      |     |
|                                        | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y   | 5Y  |
| EURO iSTOXX 50 Digital Security Tilted | 0.9                       | 1.0  | 1.0  | 1.0  | 1.0  | 5.8                          | 4.4 | 4.5  | 4.5  | 4.6 |
| Index to benchmark                     | Beta                      |      |      |      |      | Annualized information ratio |     |      |      |     |
|                                        | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y   | 5Y  |
| EURO iSTOXX 50 Digital Security Tilted | 0.8                       | 0.9  | 0.9  | 0.9  | 0.9  | 2.7                          | 1.1 | -0.1 | 0.1  | 0.2 |

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

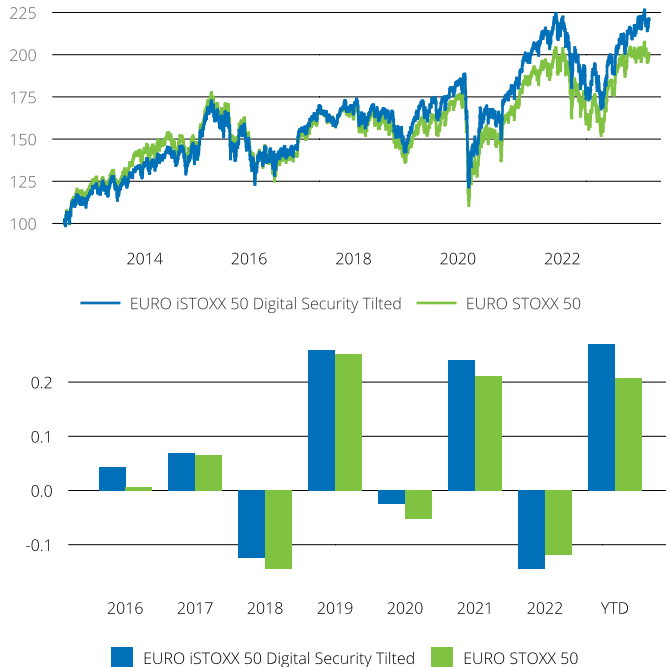
(EUR, price), all data as of Aug. 31, 2023

## ISTOXX INDICES

## EURO ISTOXX 50 DIGITAL SECURITY TILTED

## Fundamentals (for last 12 months)

| Index                                  | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|----------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                        | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| EURO ISTOXX 50 Digital Security Tilted | 15.6                             | 13.5      | 14.4                             | 13.4      | 2.2            | 2.8                                | 1.4             | 8.9                 |
| EURO STOXX 50                          | 13.4                             | 11.8      | 12.5                             | 11.6      | 1.8            | 3.1                                | 1.2             | 17.2                |

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            | CH1169653362 | ISX5DSE  | ISX5DSE INDEX | .ISX5DSE  |
| Gross Return USD | CH1169653313 | ISX5DSGU |               | .ISX5DSGU |
| Net Return USD   | CH1169653321 | ISX5DSU  |               | .ISX5DSU  |
| Price            | 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 Aug. 31, 2023

Top 10 Components<sup>5</sup>

| Company            | Supersector                    | Country     | Weight (%) |
|--------------------|--------------------------------|-------------|------------|
| ASML HLDG          | Technology                     | Netherlands | 6.28       |
| LVMH MOET HENNESSY | Consumer Products and Services | France      | 5.20       |
| Accenture PLC Cl A | Industrial Goods and Services  | USA         | 4.48       |
| Cisco Systems Inc. | Telecommunications             | USA         | 4.29       |
| TOTALENERGIES      | Energy                         | France      | 3.70       |
| SAP                | Technology                     | Germany     | 3.58       |
| SANOFI             | Health Care                    | France      | 2.89       |
| SIEMENS            | Industrial Goods and Services  | Germany     | 2.66       |
| L'OREAL            | Consumer Products and Services | France      | 2.52       |
| PALO ALTO NETWORKS | Technology                     | USA         | 2.45       |

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