STOXX® GLOBAL VIDEO GAMING & ESPORTS INDEX

Index description

The STOXX Video Gaming & eSports indices are comprised of companies that stand to benefit from the continuously growing trend of video games and eSports. The increasing popularity of video gaming and the players' engagement has moved the eSports industry into the mainstream. ESports is a rapidly rising industry where professional video gamers compete with each other and its appeal to millennials significantly drives gaming demand.

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to Video Gaming & eSports trend.

Furthermore, the indices exclude companies that Sustainalytics considers to be non-compliant based on the Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons.
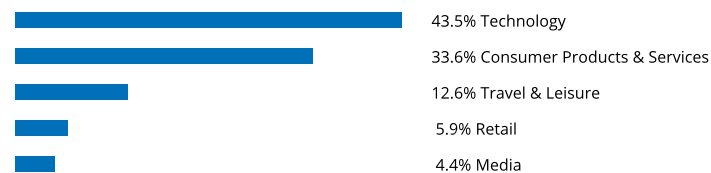
Key facts

»Index allows targeted investment in the video gaming and eSports industry

»Detailed Revere data helps to identify and select companies with a revenue exposure above 50% or above 2 billion EUR to video gaming and eSports sectors

»Liquidity filter ensures replicability

»Index integrates ESG considerations

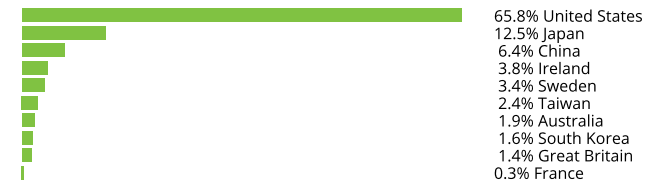»More information about the index and detailed methodology can be found in our rulebooks: www.stoxx.com/rulebooks

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
STOXX Global Video Gaming & eSports Index	N/A	11.4	0.1	0.0	1.0	0.0	9.2	0.0	22.8
STOXX Developed and Emerging Markets Total Market Index	87,896.6	74,277.2	6.7	0.7	2,940.1	0.0	4.0	0.0	2.5

Supersector weighting (top 10)

43.5% Technology

33.6% Consumer Products & Services

12.6% Travel & Leisure

5.9% Retail

4.4% Media

Country weighting

65.8% United States
12.5% Japan
6.4% China
3.8% Ireland
3.4% Sweden
2.4% Taiwan
1.9% Australia
1.6% South Korea
1.4% Great Britain
0.3% France

Risk and return figures[1]

Index returns						Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Video Gaming & eSports Index	3.3	45.4	25.4	34.5	105.8	N/A	N/A	25.4	10.4	15.6
STOXX Developed and Emerging Markets Total Market Index	3.7	18.2	13.4	38.2	50.2	N/A	N/A	13.6	11.5	8.6
Index volatility and risk				Annualized volatility (%)				Annualized Sharpe ratio[2]		
STOXX Global Video Gaming & eSports Index	15.7	17.7	22.4	21.5	22.1	N/A	N/A	0.9	0.4	0.6
STOXX Developed and Emerging Markets Total Market Index	9.2	11.2	15.3	15.0	17.6	N/A	N/A	0.8	0.7	0.5
Index to benchmark				Correlation				Tracking error (%)		
STOXX Global Video Gaming & eSports Index	0.9	0.8	0.9	0.8	0.8	8.6	11.0	11.2	11.8	11.9
Index to benchmark				Beta				Annualized information ratio		
STOXX Global Video Gaming & eSports Index	1.6	1.3	1.3	1.2	1.1	-0.4	3.3	1.0	-0.1	0.4

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

THEME INDICES
STOXX® GLOBAL VIDEO GAMING & ESPORTS INDEX

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
STOXX Global Video Gaming & eSports Index	53.1	24.7	24.0	21.0	3.4	1.1	2.5	40.3
STOXX Developed and Emerging Markets Total Market Index	0.8	15.8	0.7	15.0	0.2	2.5	1.4	0.2

Performance and annual returns[4]
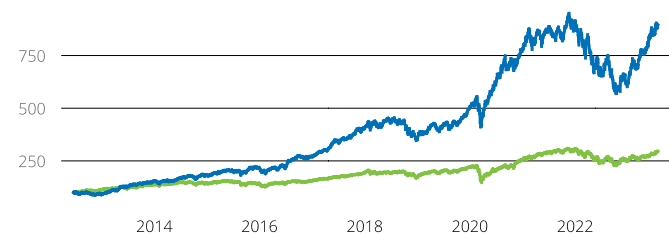
— STOXX® Global Video Gaming & eSports Index

— STOXX® Developed and Emerging Markets Total Market Index
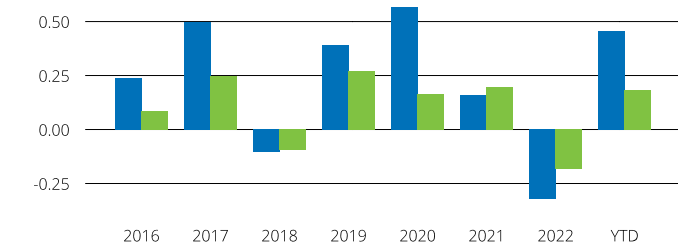
■ STOXX® Global Video Gaming & eSports Index

■ STOXX® Developed and Emerging Markets Total Market Index

Methodology

The parent universe for the Global version is derived from STOXX Developed and Emerging Markets Total Market, STOXX China A Total Market (accessible through Stock Connect), STOXX China ADR Total Market, STOXX China P Chips Total Market indices. The Global ex China A index does not consider China A securities.

The index applies two screens: first, only stocks with a three-month median daily trading volume (MDTV) greater than EUR 1,000,000 are included; second, only companies with revenue exposure of more than 50% or more than EUR 2,000,000,000 to the sectors associated with the theme are selected. Companies that Sustainalytics deems to be non-compliant with the Global Standards Screening or to be involved with controversial weapons are excluded.

The index is weighted proportionally to the free-float market cap of the selected stocks multiplied by their aggregate revenue exposure to themes. Weights are capped as follows: the sum of all weights above 4.5% should not exceed 35%, and no single weight should exceed 8%.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0536891598	STXVGEG		.STXVGEG
Gross Return	EUR	CH0536891598	STXVGEG		.STXVGEG
Net Return	EUR	CH0536891689	STXVGEN		.STXVGEN
Price	EUR	CH0536891671	STXVGEP		.STXVGEP
Gross Return	USD	CH0536891705	STXVGEU	STXVGEU INDEX	.STXVGEU
Gross Return	USD	CH0536891705	STXVGEU	STXVGEU INDEX	.STXVGEU
Net Return	USD	CH0536891614	STXVGEV		.STXVGEV
Price	USD	CH0536891663	STXVGEL		.STXVGEL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Weights are determined proportionally to market cap times the
Cap factor	Sum of weights above 4.5% not to exceed 35%. No single weight to
No. of components	Variable
Review frequency	Components are reviewed annually, weighting factors are
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available as of Jun. 18, 2012
Inception date	Apr. 08, 2020

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 | https://qontigo.com/support/

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 Jun. 18, 2012 to Jul. 31, 2023

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

THEME INDICES
STOXX® GLOBAL VIDEO GAMING & ESPORTS INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NVIDIA Corp.	Technology	United States	9.15
Apple Inc.	Technology	United States	8.20
Microsoft Corp.	Technology	United States	7.79
ADVANCED MICRO DEVICES	Technology	United States	7.13
Activision Blizzard Inc.	Consumer Products & Services	United States	4.92
Intel Corp.	Technology	United States	4.77
Amazon.com Inc.	Retail	United States	4.56
Nintendo Co. Ltd.	Consumer Products & Services	Japan	4.47
Walt Disney Co.	Media	United States	4.06
FLUTTER ENTERTAINMENT	Travel & Leisure	Ireland	3.81

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