

STOXX® GLOBAL DIGITAL ENTERTAINMENT AND EDUCATION INDEX

Index description

The STOXX Global Digital Entertainment and Education Index is comprised of companies or components of their business line that stand to benefit from the increasing adoption of technologically focused solutions to meet modern lifestyle demands and changing consumer habits within the areas of entertainment and education.

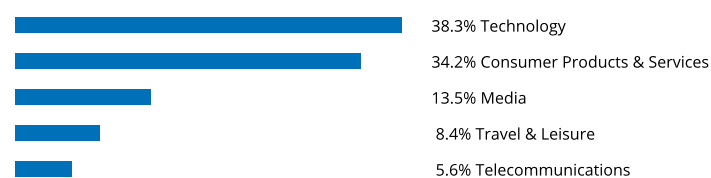
STOXX uses FactSet's Revere (RBICS) granular data for a detailed breakdown of the revenue sources of the eligible companies, to select those most exposed to the digital entertainment and education theme. Over 30 sectors have been associated to the theme and include Media Download and Streaming Digital Content Sites, Online Game Websites and Software, and Educational Software among others.

The index is also taking ESG considerations into account. Companies that are non-compliant with the Global Standards Screening (GSS), or are involved in Controversial Weapons activities, or display a Severe (Category 5) Controversy Rating, as identified by Sustainalytics, are excluded. Additional exclusion filters are incorporated, screening companies for involvement in Weapons (Small Arms and Military Contracting), Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, Nuclear Power and Tobacco.

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 Digital Entertainment and Education Index | N/A | 11.0 | 0.1 | 0.0 | 0.5 | 0.0 | 4.8 | 0.0 | 21.4 |
| STOXX Global Total Market Index | 85,125.7 | 71,866.5 | 6.4 | 0.7 | 2,903.0 | 0.0 | 4.0 | 0.0 | 2.5 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Global Digital Entertainment and Education Index | 4.7 | 30.9 | 31.2 | 21.8 | 59.6 | N/A | N/A | 31.4 | 6.9 | 9.9 |
| STOXX Global Total Market Index | 5.9 | 14.0 | 17.7 | 39.9 | 49.2 | N/A | N/A | 17.9 | 11.9 | 8.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Digital Entertainment and Education Index | 13.9 | 17.6 | 23.6 | 23.6 | 23.3 | N/A | N/A | 1.0 | 0.3 | 0.4 |
| STOXX Global Total Market Index | 10.4 | 11.5 | 15.8 | 15.0 | 17.5 | N/A | N/A | 0.9 | 0.8 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Digital Entertainment and Education Index | 0.7 | 0.8 | 0.9 | 0.8 | 0.8 | 9.6 | 11.3 | 13.0 | 14.6 | 13.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Digital Entertainment and Education Index | 1.0 | 1.2 | 1.3 | 1.3 | 1.1 | -1.4 | 2.5 | 0.9 | -0.3 | 0.1 |

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

² Based on EURIBOR1M

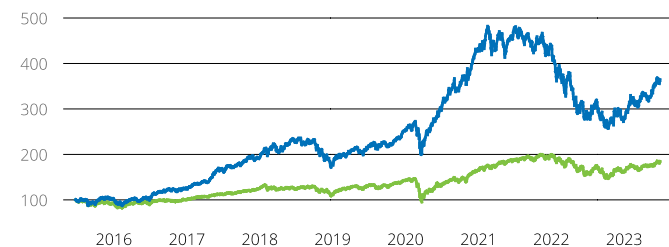
(USD, gross return), all data as of Jun. 30, 2023

THEME INDICES

STOXX® GLOBAL DIGITAL ENTERTAINMENT AND EDUCATION

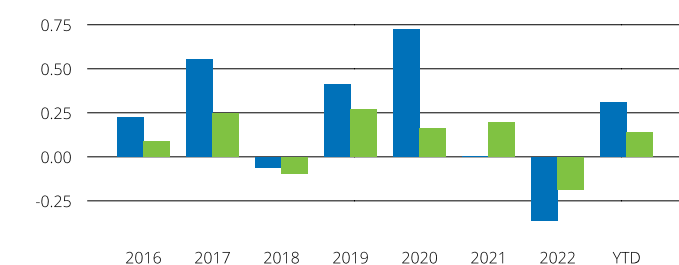
Fundamentals (for last 12 months)

| 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 Digital Entertainment and Education Index | -3.2 | 35.5 | 28.2 | 27.2 | 3.8 | 1.3 | 2.8 | 38.1 |
| STOXX Global Total Market Index | -0.9 | 15.2 | 13.8 | 14.5 | 0.2 | 2.6 | 1.3 | 0.4 |

Performance and annual returns⁴

— STOXX® Global Digital Entertainment and Education Index

— STOXX® Global Total Market Index



■ STOXX® Global Digital Entertainment and Education Index

■ STOXX® Global Total Market Index

Methodology

The parent index of the STOXX Global Digital Entertainment and Education Index is the STOXX Global Total Market Index. Companies, classified as belonging to a defined set of developed and emerging countries, that derive more than 50% of their most recent total annual revenue from sectors linked to the digital entertainment and education trend are highlighted as potential index components. The index excludes companies that are not compliant with the Sustainability Global Standards Screening assessment or are involved in Controversial Weapons and other controversial activities. Moreover, companies that display high ESG Controversy Ratings are also excluded.

The index applies liquidity and size screens and aims to have a minimum number of 80 components. It is adjusted equal-weighted and reviewed annually in June.

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 EUR | CH1140597415 | STXDEEGR | | .STXDEEGR |
| Net Return EUR | CH1140597431 | STXDEER | | .STXDEER |
| Price EUR | CH1140597407 | STXDEEP | | .STXDEEP |
| Gross Return USD | CH1140597449 | STXDEEGV | STXDEEGV INDEX | .STXDEEGV |
| Net Return USD | CH1140597456 | STXDEEV | STXDEEV INDEX | .STXDEEV |
| Price USD | CH1140597423 | STXDEEL | STXDEEL INDEX | .STXDEEL |

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

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | Adjusted Equal-weighted |
| Cap factor | None |
| No. of components | Min. 80 |
| Review frequency | Annual in June |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 1000 on 22 June 2015 |
| History | Available from June. 22,2015 |
| Inception date | Oct. 13, 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

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

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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. 22, 2015 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

STOXX® GLOBAL DIGITAL ENTERTAINMENT AND EDUCATION INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|------------------------------|----------------|-------------------|
| NVIDIA Corp. | Technology | United States | 4.79 |
| Netflix Inc. | Media | United States | 4.69 |
| Apple Inc. | Technology | United States | 4.68 |
| Activision Blizzard Inc. | Consumer Products & Services | United States | 4.59 |
| Nintendo Co. Ltd. | Consumer Products & Services | Japan | 4.58 |
| TRADE DESK CL.A | Media | United States | 4.52 |
| Electronic Arts Inc. | Consumer Products & Services | United States | 4.45 |
| EVOLUTION | Travel & Leisure | Sweden | 4.25 |
| TAKE TWO INTACT.SFTW. | Consumer Products & Services | United States | 4.16 |
| ADVANCED MICRO DEVICES | Technology | United States | 4.10 |

⁵ Based on the composition as of Jun. 30, 2023
