

STOXX® GLOBAL DIGITAL SECURITY INDEX

Index description

The STOXX Global Digital Security Index is comprised of companies from selected countries exposed to a defined theme: Digital Security. This includes firms which are involved in the transmission, safeguarding and/or handling of sensitive data and/or access control of secure locations (e.g. data centers). These companies, or components of their business lines, are positioned to benefit from long-term structural trends driving economic change and which, in the future, may have a substantial impact on their performance.

Revere (RBICS) data allows a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the respective themes.

The indices are 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.

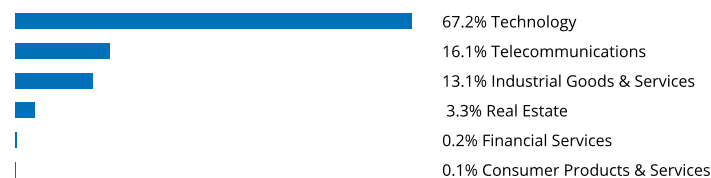
Key facts

- » Index allows targeted investment in Digital Security - a long-term structural trend.
- » Based on FactSet Revere data for a detailed revenue breakdown.
- » Inclusion of size and liquidity filters to ensure replicability of the index.
- » Leveraging sustainability data from leading provider (Sustainalytics) to avoid exposure to companies engaged in controversial activities.

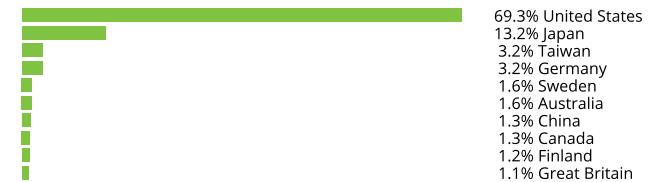
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|-------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global Digital Security Index | N/A | 10.0 | 0.1 | 0.1 | 0.2 | 0.0 | 1.8 | 0.1 | 13.3 |
| STOXX Global Total Market Index | 78,025.4 | 65,872.1 | 5.8 | 0.6 | 2,660.8 | 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 Security Index | -0.2 | 13.4 | 10.2 | 26.9 | 52.4 | N/A | N/A | 10.3 | 8.3 | 8.9 |
| STOXX Global Total Market Index | 3.4 | 11.5 | 12.8 | 44.1 | 59.6 | N/A | N/A | 12.9 | 13.0 | 9.9 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Digital Security Index | 14.5 | 16.4 | 19.9 | 19.0 | 19.7 | N/A | N/A | 0.3 | 0.4 | 0.4 |
| STOXX Global Total Market Index | 8.8 | 11.3 | 14.0 | 13.9 | 17.0 | N/A | N/A | 0.7 | 0.9 | 0.6 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Digital Security Index | 0.9 | 0.8 | 0.8 | 0.8 | 0.9 | 8.1 | 9.8 | 11.0 | 10.3 | 9.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Digital Security Index | 1.4 | 1.2 | 1.2 | 1.2 | 1.0 | -5.2 | 0.4 | -0.2 | -0.4 | -0.1 |

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

² Based on EURIBOR1M

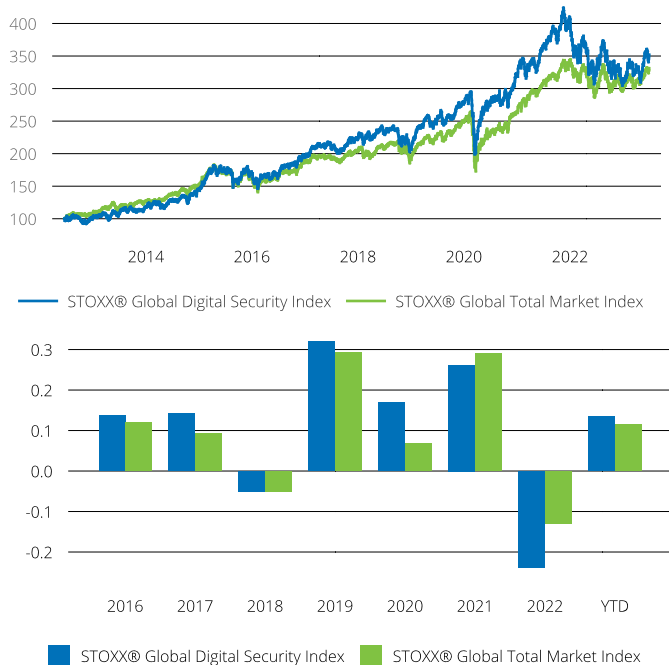
(EUR, gross return), all data as of Jun. 30, 2023

THEME INDICES

STOXX® GLOBAL DIGITAL SECURITY 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 Digital Security Index | 358.3 | 27.8 | 27.6 | 23.3 | 4.0 | 1.1 | 1.7 | -451.6 |
| STOXX Global Total Market Index | -0.9 | 15.2 | 13.8 | 14.5 | 0.2 | 2.5 | 1.3 | 0.4 |

Performance and annual returns⁴

Methodology

The parent index of the STOXX Global Digital Security 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 security 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 | CH0393657504 | STXTDSGR | | .STXTDSGR |
| Net Return EUR | CH0393657744 | STXTDSR | | .STXTDSR |
| Price EUR | CH0393657405 | STXTDSP | | .STXTDSP |
| Gross Return USD | CH0393657728 | STXTDSGV | STXTDSGV INDEX | .STXTDSGV |
| Net Return USD | CH0393657553 | STXTDSV | STXTDSV INDEX | .STXTDSV |
| Price USD | CH0393657652 | STXTDSL | STXTDSL INDEX | .STXTDSL |

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

Quick facts

| | |
|--------------------------|-------------------------------|
| Weighting | Adjusted Equal-weighted |
| Cap factor | None |
| No. of components | Variable |
| Review frequency | Annual |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 00:00:00 22:00:00 |
| Base value/base date | 1000 on 18 June 2012 |
| History | Available from June. 18, 2012 |
| Inception date | Mar. 28, 2018 |

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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Jun. 18, 2012 to Jun. 30, 2023

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

STOXX® GLOBAL DIGITAL SECURITY INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------------|-----------------------------|----------------|-------------------|
| PALO ALTO NETWORKS | Technology | United States | 1.76 |
| MONGODB A | Technology | United States | 1.68 |
| FORTINET | Technology | United States | 1.68 |
| TENABLE HOLDINGS | Technology | United States | 1.67 |
| Digital Realty Trust Inc. | Real Estate | United States | 1.67 |
| VMWARE | Technology | United States | 1.65 |
| BOOZ ALLEN HAMILTN.HLDG. | Industrial Goods & Services | United States | 1.64 |
| Equinix Inc. | Real Estate | United States | 1.60 |
| Juniper Networks Inc. | Telecommunications | United States | 1.60 |
| Cisco Systems Inc. | Telecommunications | United States | 1.60 |

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