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.

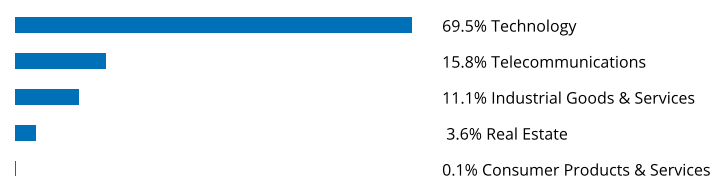»Based on FactSet Revere data for a detailed revenue breakdown.

»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.
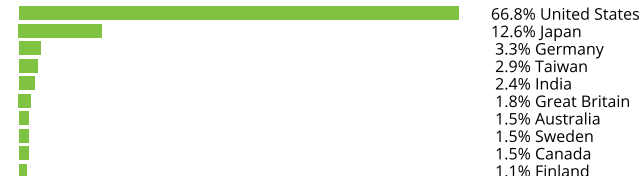
Descriptive statistics

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	9.6	0.1	0.1	0.3	0.0	2.7	0.0	24.0
STOXX Global Total Market Index	75,807.0	63,869.4	5.7	0.6	2,490.5	0.0	3.9	0.0	2.8

Supersector weighting (top 10)

69.5% Technology
15.8% Telecommunications
11.1% Industrial Goods & Services
3.6% Real Estate
0.1% Consumer Products & Services

Country weighting

66.8% United States
12.6% Japan
3.3% Germany
2.9% Taiwan
2.4% India
1.8% Great Britain
1.5% Australia
1.5% Sweden
1.5% Canada
1.1% Finland

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Digital Security Index	12.0	13.7	4.7	28.8	50.4	N/A	N/A	4.7	8.9	8.6
STOXX Global Total Market Index	2.6	7.8	1.8	42.0	53.3	N/A	N/A	1.8	12.5	9.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Global Digital Security Index	13.6	16.9	21.1	19.2	19.6	N/A	N/A	0.1	0.5	0.4
STOXX Global Total Market Index	10.5	11.7	15.1	14.4	17.0	N/A	N/A	0.0	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Digital Security Index	0.8	0.8	0.9	0.8	0.9	7.5	10.0	11.2	10.4	9.1
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Digital Security Index	1.1	1.2	1.2	1.1	1.0	13.2	1.3	0.3	-0.3	-0.0

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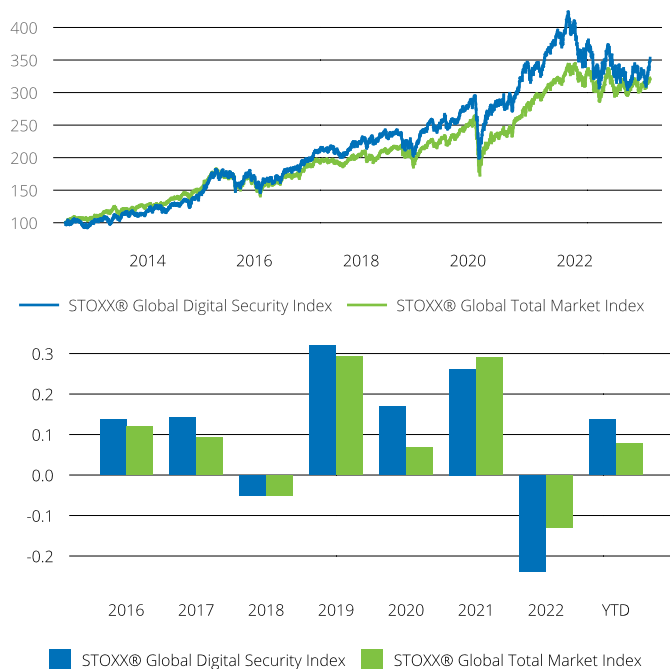[2] Based on EURIBOR1M

(EUR, gross return), all data as of May 31, 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	221.0	26.8	26.0	22.3	4.1	1.0	1.7	11.1
STOXX Global Total Market Index	-0.8	16.7	16.7	15.9	0.1	2.3	1.4	5.2

Performance and annual returns[4]

— STOXX® Global Digital Security Index   — STOXX® Global Total Market Index

■ STOXX® Global Digital Security Index   ■ STOXX® Global Total Market Index

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 Sustainalytics 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 May 31, 2023

(EUR, gross return), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NUTANIX CL.A	Technology	United States	2.70
ARISTA NETWORKS	Telecommunications	United States	2.37
Oracle Corp.	Technology	United States	2.14
Accton	Telecommunications	Taiwan	2.03
CLOUDFLARE A	Technology	United States	1.88
Otsuka Corp.	Technology	Japan	1.76
NEW RELIC	Technology	United States	1.75
PALO ALTO NETWORKS	Technology	United States	1.74
DYNATRACE	Technology	United States	1.68
NEC Corp.	Technology	Japan	1.66

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