

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.

Key facts

»Index allows targeted investment in Digital Entertainment and Education - a long-term structural trend.

»Based on FactSet Revere data for a detailed revenue breakdown

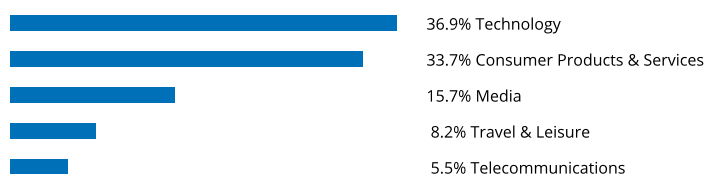
»Inclusion of size and liquidity filters to ensure replicability of the index

»Leveraging sustainability data from leading provider (Sustainalytics) to avoid exposure to companies engaged in controversial activities

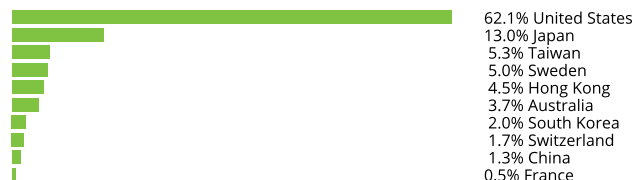
Descriptive statistics

Index	Market cap (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	0.8	0.0	7.6	0.0	19.4
STOXX Global Total Market Index	82,174.6	68,955.8	6.1	0.7	2,541.7	0.0	3.7	0.0	2.8

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	-3.3	15.7	2.1	23.5	45.8	N/A	N/A	2.2	7.4	7.9
STOXX Global Total Market Index	1.3	7.8	-0.1	35.5	26.9	N/A	N/A	-0.1	10.8	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Digital Entertainment and Education Index	13.1	18.8	27.0	23.7	23.2	N/A	N/A	-0.0	0.3	0.3
STOXX Global Total Market Index	9.8	12.2	18.3	15.7	17.5	N/A	N/A	-0.2	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Digital Entertainment and Education Index	0.8	0.8	0.9	0.8	0.8	6.9	11.8	13.9	15.0	13.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Digital Entertainment and Education Index	1.1	1.2	1.3	1.2	1.1	-9.8	1.9	0.2	-0.2	0.2

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

² Based on EURIBOR1M

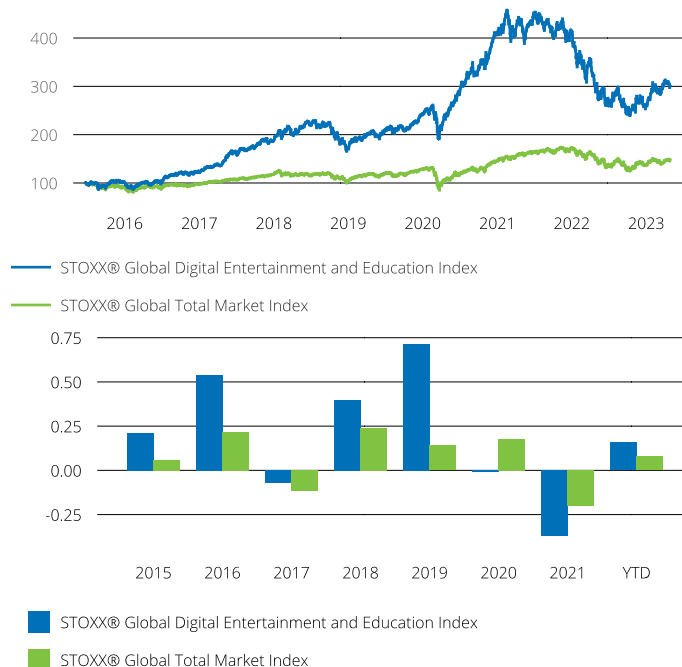
(USD, price), all data as of Apr. 28, 2023

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	-3.6	31.3	30.9	25.7	4.2	0.9	3.2	25.4
STOXX Global Total Market Index	22.6	16.9	16.4	16.0	0.1	1.8	1.4	3.6

Performance and annual returns⁴

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.

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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 22, 2015 to Apr. 28, 2023

(USD, price), all data as of Apr. 28, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Netflix Inc.	Media	United States	7.65
NVIDIA Corp.	Technology	United States	7.60
Apple Inc.	Technology	United States	7.47
Activision Blizzard Inc.	Consumer Products & Services	United States	6.35
Nintendo Co. Ltd.	Consumer Products & Services	Japan	5.91
ADVANCED MICRO DEVICES	Technology	United States	4.59
TRADE DESK CLA	Media	United States	4.46
EVOLUTION	Travel & Leisure	Sweden	4.34
Electronic Arts Inc.	Consumer Products & Services	United States	4.10
XIAOMI	Telecommunications	Hong Kong	4.04

⁵ Based on the composition as of Apr. 28, 2023