

STOXX WORLD AC NEXGEN MEDIA

Index description

The STOXX World AC NexGen Media Index is comprised of companies with significant exposure to technologies or products that contribute to advancements in digital media through direct revenue. These companies, or components of their business lines, are expected to benefit from long-term structural trends driven by technological and societal change, which, in the future, may have a substantial impact on their performance.

Revere (RBICS) Revenue datasets allow detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to dynamic media theme.

Key facts

»Index provides targeted exposure to companies that stand to benefit from the advancement of the global media industry.

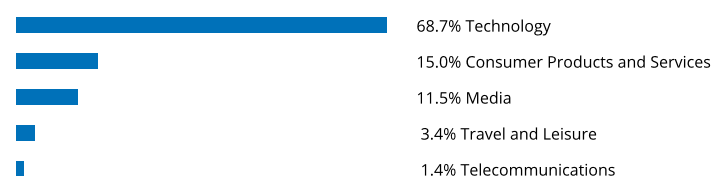
»Liquidity and size filters ensure replicability of the index.

»FactSet Revere data allow detailed and accurate revenue breakdown of eligible companies.

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 World AC NexGen Media | N/A | 104.8 | 1.1 | 0.2 | 10.3 | 0.0 | 9.8 | 0.0 | 0.0 |
| STOXX World AC All Cap | 80,477.0 | 67,293.7 | 5.8 | 0.6 | 2,590.6 | 0.0 | 3.8 | 0.0 | 4.6 |

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 World AC NexGen Media | -3.1 | 43.3 | 25.5 | 20.2 | 97.2 | N/A | N/A | 25.4 | 6.3 | 14.5 |
| STOXX World AC All Cap | -1.5 | 16.6 | 3.0 | 28.2 | 37.4 | N/A | N/A | 3.0 | 8.6 | 6.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX World AC NexGen Media | N/A | N/A | 23.4 | 26.3 | 26.8 | N/A | N/A | 0.8 | 0.2 | 0.4 |
| STOXX World AC All Cap | N/A | N/A | 12.9 | 13.8 | 17.0 | N/A | N/A | -0.1 | 0.5 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX World AC NexGen Media | 0.9 | 0.8 | 0.9 | 0.8 | 0.8 | 11.3 | 13.3 | 14.2 | 17.0 | 16.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX World AC NexGen Media | 1.7 | 1.5 | 1.6 | 1.6 | 1.3 | -1.6 | 2.9 | 1.4 | -0.1 | 0.5 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

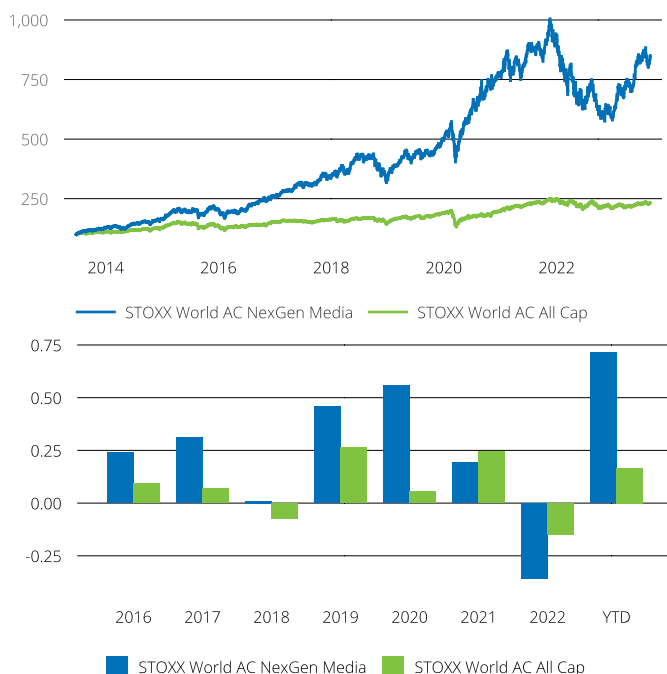
(EUR, price), all data as of Aug. 31, 2023

THEME INDICES

STOXX WORLD AC NEXGEN MEDIA

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 World AC NexGen Media | 39.6 | 29.3 | 27.9 | 27.0 | 4.9 | 0.7 | 4.2 | 30.7 |
| STOXX World AC All Cap | 21.0 | 17.4 | 17.3 | 16.4 | 0.2 | 1.8 | 1.5 | 8.3 |

Performance and annual returns⁴

Methodology

The parent index of the STOXX World AC NexGen Media Index is the STOXX World AC All Cap Index.

A set of country, size and liquidity screens are applied on the STOXX World AC NexGen Media Index to capture liquid companies from eligible countries. The STOXX World AC NexGen Media Index select companies that generate more than 50% of revenues within the aggregate of the FactSet RBICS sectors associated with the theme.

The index is weighted proportionally to the free-float market cap of selected stocks multiplied by the aggregate revenue exposure of each stock, with concentration capping. The index composition is reviewed annually in June.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Price EUR | CH1213356004 | STXMEDIP | | .STXMEDIP |
| Net Return EUR | CH1213356012 | STXMEDIR | | .STXMEDIR |
| Gross Return EUR | CH1213356020 | STXMEDIG | | .STXMEDIG |
| Price USD | CH1213356038 | STXMEDIL | | .STXMEDIL |
| Net Return USD | CH1213356046 | STXMEDIV | STXMEDIV INDEX | .STXMEDIV |
| Gross Return USD | CH1213356053 | STXMEDIZ | | .STXMEDIZ |

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

Quick facts

| | |
|---|---|
| Weighting | Price weighted with a weighting factor and capping factor |
| Cap factor | 8% |
| No. of components | top 100 are selected |
| Review frequency | Annually |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 1000 as of June. 21, 2013 |
| History | Available from June. 21, 2013 |
| Inception date | June. 26, 2023 |
| 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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 21, 2013 to Aug. 31, 2023

THEME INDICES

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------------|--------------------------------|-------------|------------|
| NVIDIA Corp. | Technology | USA | 9.78 |
| META PLATFORMS CLASS A | Technology | USA | 8.38 |
| Netflix Inc. | Media | USA | 8.23 |
| Apple Inc. | Technology | USA | 7.95 |
| Samsung Electronics Co Ltd | Technology | South Korea | 6.76 |
| ADOBE | Technology | USA | 5.65 |
| TENCENT HOLDINGS | Technology | China | 4.41 |
| Qualcomm Inc. | Technology | USA | 4.26 |
| ADVANCED MICRO DEVICES | Technology | USA | 3.77 |
| Activision Blizzard Inc. | Consumer Products and Services | USA | 3.63 |

⁵ Based on the composition as of Aug. 31, 2023