

EURO STOXX® MEDIA INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»Component capping ensures that no component can dominate the index

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
EURO STOXX Media Index	105.5	74.0	14.8	17.4	29.4	3.6	39.8	4.9	2.6
EURO STOXX Index	7,285.7	5,181.0	17.8	7.1	262.9	1.6	5.1	0.0	2.9

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
EURO STOXX Media Index	2.4	11.8	11.9	58.6	27.3	N/A	N/A	12.0	16.8	5.0
EURO STOXX Index	1.9	14.7	14.7	34.8	20.6	N/A	N/A	14.8	10.6	3.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX Media Index	17.6	15.8	17.0	18.0	19.3	N/A	N/A	0.5	0.8	0.3
EURO STOXX Index	14.5	14.4	16.0	17.9	19.9	N/A	N/A	0.8	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Media Index	0.6	0.7	0.7	0.7	0.8	15.1	12.6	12.4	13.1	13.3
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Media Index	0.7	0.7	0.8	0.7	0.7	0.4	-0.4	-0.3	0.4	0.0

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

² Based on EURIBOR1M

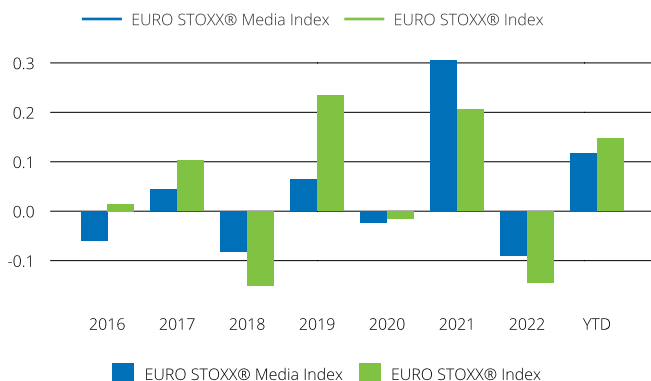
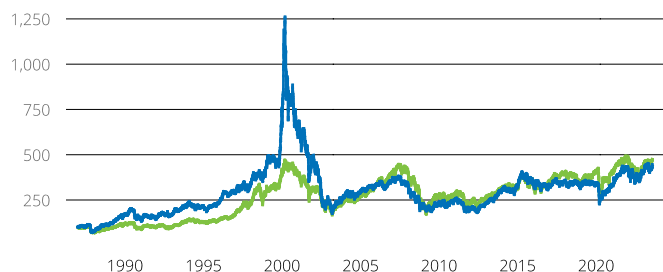
(EUR, price), all data as of Jul. 31, 2023

SUPERSECTOR INDICES

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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
EURO STOXX Media Index	39.1	18.7	24.4	18.7	3.0	2.3	2.4	18.5
EURO STOXX Index	15.4	12.5	13.5	12.2	1.7	2.9	1.1	10.6

Performance and annual returns⁴

Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0102631394	SXMG		
Gross Return EUR	CH0102631394	SXMG		
Net Return EUR	EU0009658277	SXMT	SXMT INDEX	.SXMT
Net Return EUR	EU0009658277	SXMT	SXMT INDEX	.SXMT
Price EUR	EU0009658269	SXME	SXME INDEX	.SXME
Price EUR	EU0009658269	SXME	SXME INDEX	.SXME
Net Return USD	EU0009659119	SXMU	SXMU INDEX	.SXMU
Net Return USD	EU0009659119	SXMU	SXMU INDEX	.SXMU
Price USD	EU0009659101	SXMK	SXMK INDEX	.SXMK
Price USD	EU0009659101	SXMK	SXMK INDEX	.SXMK

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

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, where the
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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 Dec. 31, 1986 to Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
WOLTERS KLUWER	Media	Netherlands	39.75
UMG	Media	Netherlands	24.08
PUBLICIS GRP	Media	France	23.58
VIVENDI	Media	France	7.66
CTS EVENTIM	Media	Germany	4.93
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null

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