

STOXX® EUROPE 600 EX UK MEDIA INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

- a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 30
- b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe
- c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom
- d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 3010

Key facts

- »Transparent and rules-based methodology
- »Buffer rule aims to reduce turnover
- »Weighted by free-float market cap

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 Europe 600 ex UK Media Index	116.3	81.6	16.3	19.2	32.4	4.0	39.8	4.9	4.1
STOXX Europe 600 ex UK Index	11,405.9	8,520.0	18.6	6.9	329.2	1.5	3.9	0.0	3.3

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 Europe 600 ex UK Media Index	4.3	17.3	22.2	51.7	30.4	N/A	N/A	22.4	15.1	5.5
STOXX Europe 600 ex UK Index	3.1	18.4	21.6	30.8	32.7	N/A	N/A	21.8	9.5	5.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 ex UK Media Index	17.7	18.7	21.3	21.1	21.4	N/A	N/A	0.9	0.6	0.3
STOXX Europe 600 ex UK Index	16.3	17.1	20.5	20.2	20.8	N/A	N/A	0.9	0.4	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 ex UK Media Index	0.7	0.8	0.8	0.8	0.8	13.8	12.3	11.5	11.9	12.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 ex UK Media Index	0.8	0.8	0.9	0.9	0.9	1.0	-0.2	0.0	0.4	-0.1

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

² Based on EURIBOR1M

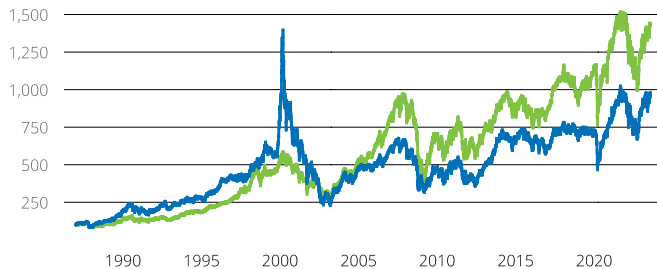
(USD, net return), all data as of Jul. 31, 2023

SUPERSECTOR INDICES

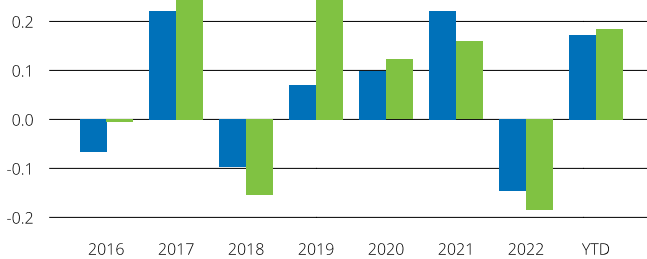
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Fundamentals (for last 12 months)

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
STOXX Europe 600 ex UK Media Index	39.1	18.7	24.4	18.7	3.0	2.5	2.4	18.5
STOXX Europe 600 ex UK Index	16.9	13.8	15.0	13.6	2.0	2.7	1.3	6.1

Performance and annual returns⁴

— STOXX® Europe 600 ex UK Media Index — STOXX® Europe 600 ex UK Index



■ STOXX® Europe 600 ex UK Media Index ■ STOXX® Europe 600 ex UK Index

Methodology

A specific region, country or sector is excluded from the relevant main index. 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
Net Return EUR	CH0004410905	SXMG	SXMG INDEX	.SXMG
Net Return EUR	CH0004410905	SXMG	SXMG INDEX	.SXMG
Price EUR	CH0004410830	SXMF	SXMF INDEX	.SXMF
Price EUR	CH0004410830	SXMF	SXMF INDEX	.SXMF
Net Return USD	CH0004410947	SXMI	SXMI INDEX	.SXMI
Net Return USD	CH0004410947	SXMI	SXMI INDEX	.SXMI
Price USD	CH0004410863	SXMH	SXMH INDEX	.SXMH
Price USD	CH0004410863	SXMH	SXMH INDEX	.SXMH

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

Quick facts

Weighting	Free-float market cap
Cap factor	In line with parent index
No. of components	Variable
Review frequency	In line with parent index

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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 a wide range of customization, 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

(USD, net return), all data as of 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
