

STOXX® GLOBAL 1800 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

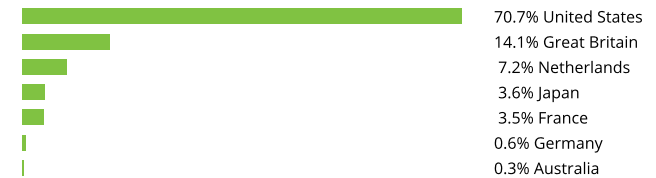
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|-------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global 1800 Media Index | 777.3 | 722.0 | 25.8 | 10.4 | 195.1 | 1.8 | 27.0 | 0.3 | 2.6 |
| STOXX Global 1800 Index | 64,926.4 | 58,870.1 | 32.7 | 11.6 | 2,940.1 | 1.4 | 5.0 | 0.0 | 2.7 |

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 1800 Media Index | 1.1 | 25.0 | 19.9 | 0.6 | 19.4 | N/A | N/A | 20.1 | 0.2 | 3.6 |
| STOXX Global 1800 Index | 3.3 | 18.8 | 14.0 | 39.2 | 56.6 | N/A | N/A | 14.2 | 11.8 | 9.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global 1800 Media Index | 19.3 | 19.9 | 25.4 | 24.6 | 23.9 | N/A | N/A | 0.6 | -0.0 | 0.2 |
| STOXX Global 1800 Index | 9.3 | 11.6 | 16.1 | 15.6 | 18.2 | N/A | N/A | 0.8 | 0.7 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global 1800 Media Index | 0.7 | 0.8 | 0.8 | 0.8 | 0.8 | 14.1 | 13.1 | 15.0 | 15.8 | 13.9 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global 1800 Media Index | 1.6 | 1.3 | 1.3 | 1.2 | 1.1 | -1.9 | 0.7 | 0.4 | -0.7 | -0.4 |

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

² Based on EURIBOR1M

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

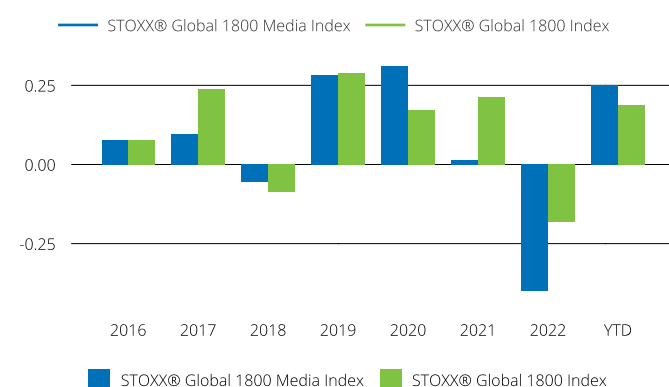
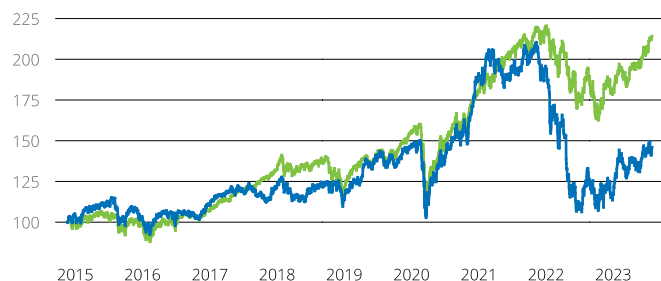
SUPERSECTOR INDICES

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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 Global 1800 Media Index | 76.1 | 30.9 | 30.9 | 25.4 | 2.4 | 1.2 | 2.2 | 26.9 |
| STOXX Global 1800 Index | 22.5 | 18.7 | 20.1 | 18.4 | 0.1 | 2.5 | 2.0 | 9.8 |

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 | CH0258404638 | SXW1MDGR | | .SXW1MDGR |
| Net Return EUR | CH0111518871 | SXW1MDIR | SXW1MDIR INDEX | .SXW1MDIR |
| Price EUR | CH0111518855 | SXW1MDIE | SXW1MDIE INDEX | .SXW1MDIE |
| Gross Return USD | CH0258404828 | SXW1MDGV | | .SXW1MDGV |
| Net Return USD | CH0111518889 | SXW1MDIV | SXW1MDIV INDEX | .SXW1MDIV |
| Price USD | CH0111518863 | SXW1MDI | SXW1MDI INDEX | .SXW1MDI |
| Price USD | CH0111518863 | SXW1MDI | SXW1MDI INDEX | .SXW1MDI |

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.) |

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

CONTACT DETAILS

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DISCLAIMER

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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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Nov. 19, 2014 to Jul. 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------|--------------------|----------------|-------------------|
| Netflix Inc. | Media | United States | 27.03 |
| Walt Disney Co. | Media | United States | 22.49 |
| RELX PLC | Media | Great Britain | 9.04 |
| TRADE DESK CLA | Media | United States | 5.61 |
| WOLTERS KLUWER | Media | Netherlands | 4.49 |
| WARNER BROS. DISCOVERY | Media | United States | 4.05 |
| SPOTIFY TECHNOLOGY | Media | United States | 2.89 |
| UMG | Media | Netherlands | 2.72 |
| PUBLICIS GRP | Media | France | 2.66 |
| Omnicom Group Inc. | Media | United States | 2.34 |

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