

STOXX® GLOBAL 3000 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

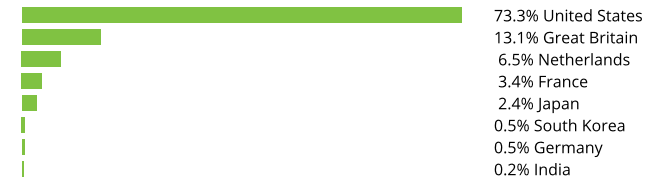
Descriptive statistics

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 3000 Media Index	832.4	759.1	21.1	7.5	195.8	1.9	25.8	0.2	2.9
STOXX Global 3000 Index	75,091.9	65,832.5	21.9	6.5	2,903.0	1.7	4.4	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
STOXX Global 3000 Media Index	7.3	21.7	32.3	7.5	21.1	N/A	N/A	32.6	2.5	3.9
STOXX Global 3000 Index	6.1	14.4	18.3	40.3	51.7	N/A	N/A	18.5	12.0	8.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global 3000 Media Index	12.9	19.8	25.6	24.0	23.5	N/A	N/A	1.0	0.1	0.2
STOXX Global 3000 Index	10.5	11.7	16.0	15.2	17.8	N/A	N/A	0.9	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 3000 Media Index	0.8	0.8	0.8	0.8	0.8	8.3	12.6	14.7	15.2	13.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 3000 Media Index	1.0	1.4	1.4	1.3	1.1	1.6	1.0	0.8	-0.6	-0.3

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

² Based on EURIBOR1M

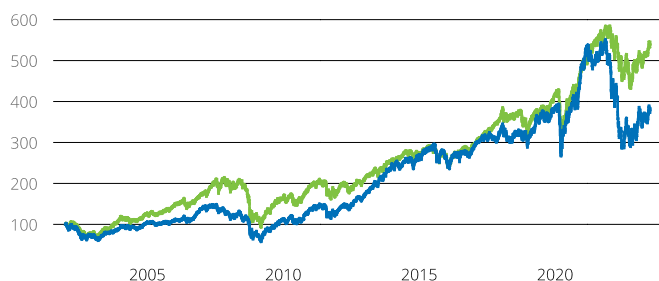
(USD, gross return), all data as of Jun. 30, 2023

SUPERSECTOR INDICES

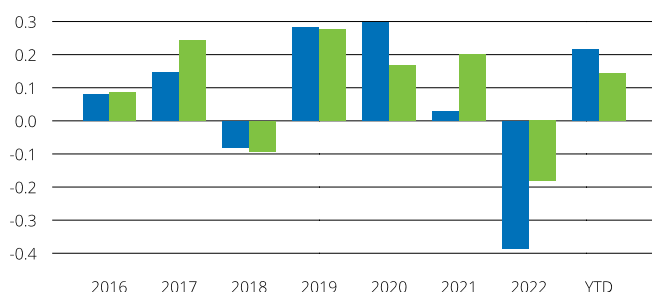
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Fundamentals (for last 12 months)

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 3000 Media Index	73.6	29.9	30.5	25.2	2.5	1.4	2.1	26.8
STOXX Global 3000 Index	22.5	17.9	18.4	17.3	0.1	2.6	1.7	10.6

Performance and annual returns⁴

— STOXX® Global 3000 Media Index — STOXX® Global 3000 Index



■ STOXX® Global 3000 Media Index ■ STOXX® Global 3000 Index

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	CH0121743170	SXG55GR	SXG55GR INDEX	.SXG55GR
Gross Return EUR	CH0121743170	SXG55GR	SXG55GR INDEX	.SXG55GR
Net Return EUR	CH0121743147	SXG55R	SXG55R INDEX	.SXG55R
Net Return EUR	CH0121743147	SXG55R	SXG55R INDEX	.SXG55R
Price EUR	CH0121743139	SXG55P	SXG55P INDEX	.SXG55P
Price EUR	CH0121743139	SXG55P	SXG55P INDEX	.SXG55P
Gross Return USD	CH0121743188	SXG55GV	SXG55GV INDEX	.SXG55GV
Gross Return USD	CH0121743188	SXG55GV	SXG55GV INDEX	.SXG55GV
Net Return USD	CH0121743162	SXG55V	SXG55V INDEX	.SXG55V
Net Return USD	CH0121743162	SXG55V	SXG55V INDEX	.SXG55V

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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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 Dec. 27, 2001 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

STOXX® GLOBAL 3000 MEDIA INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Netflix Inc.	Media	United States	25.77
Walt Disney Co.	Media	United States	21.46
RELX PLC	Media	Great Britain	8.49
TRADE DESK CL.A	Media	United States	4.51
WOLTERS KLUWER	Media	Netherlands	4.30
WARNER BROS. DISCOVERY	Media	United States	3.69
SPOTIFY TECHNOLOGY	Media	United States	2.95
PUBLICIS GRP	Media	France	2.51
Omnicom Group Inc.	Media	United States	2.50
UMG	Media	Netherlands	2.23

⁵ Based on the composition as of Jun. 30, 2023
