

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

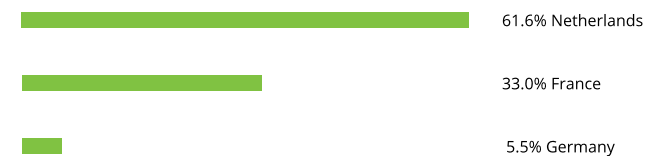
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe 600 ex UK Media Index | 93.9 | 67.5 | 13.5 | 14.1 | 27.5 | 3.7 | 40.7 | 5.5 | 4.3 |
| STOXX Europe 600 ex UK Index | 9,881.4 | 7,404.8 | 16.1 | 6.0 | 304.5 | 0.4 | 4.1 | 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 | -8.2 | 3.0 | 7.6 | 49.0 | 28.5 | N/A | N/A | 7.7 | 14.3 | 5.2 |
| STOXX Europe 600 ex UK Index | -2.4 | 9.4 | 6.1 | 38.5 | 39.2 | N/A | N/A | 6.2 | 11.6 | 6.9 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe 600 ex UK Media Index | 17.1 | 16.0 | 18.1 | 18.4 | 19.2 | N/A | N/A | 0.2 | 0.7 | 0.3 |
| STOXX Europe 600 ex UK Index | 11.8 | 13.6 | 16.2 | 16.7 | 18.1 | N/A | N/A | 0.2 | 0.6 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe 600 ex UK Media Index | 0.6 | 0.6 | 0.8 | 0.8 | 0.8 | 14.4 | 12.5 | 11.8 | 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 | 0.8 | -4.9 | -1.2 | 0.1 | 0.2 | -0.2 |

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

² Based on EURIBOR1M

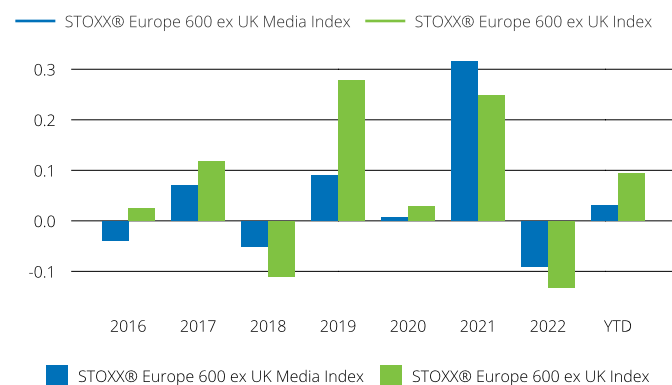
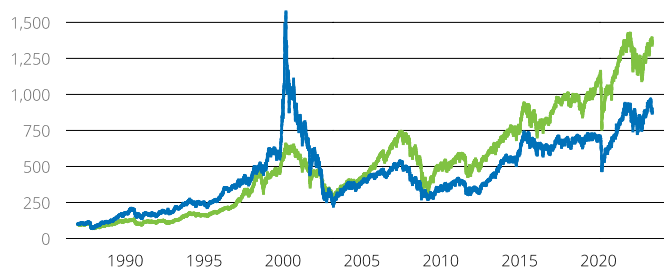
(EUR, net return), all data as of May 31, 2023

SUPERSECTOR INDICES

STOXX® EUROPE 600 EX UK MEDIA INDEX

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 | 34.1 | 17.5 | 23.1 | 17.5 | 2.7 | 2.3 | 2.2 | 16.1 |
| STOXX Europe 600 ex UK Index | 16.4 | 13.3 | 14.6 | 13.1 | 1.9 | 2.4 | 1.2 | 1.6 |

Performance and annual returns⁴

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/>

DISCLAIMER

STOXX, Deutsche Brse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Brse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Brse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX indices, DAX indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Brse Group or their licensors, research partners or data providers.

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 May 31, 2023

SUPERSECTOR INDICES

STOXX® EUROPE 600 EX UK MEDIA INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------|-------------|-------------|------------|
| WOLTERS KLUWER | Media | Netherlands | 40.72 |
| PUBLICIS GRP | Media | France | 24.39 |
| UMG | Media | Netherlands | 20.85 |
| VIVENDI | Media | France | 8.57 |
| CTS EVENTIM | Media | Germany | 5.47 |
| 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 May 31, 2023