

# STOXX® EUROPE 600 TELECOMMUNICATIONS INDEX

## Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 19 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and 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

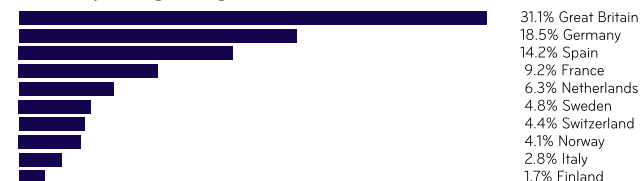
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Telecommunications Index	427.2	309.0	14.5	8.6	65.5	2.3	21.5	0.7	6.2
STOXX Europe 600 Index	10,544.0	8,473.8	14.1	6.3	224.9	1.2	2.7	0.0	2.7

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Telecommunications Index	-0.1	1.5	3.5	7.7	54.8	N/A	N/A	3.5	2.5	9.3
STOXX Europe 600 Index	1.9	12.7	20.4	29.6	72.6	N/A	N/A	20.6	9.1	11.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Telecommunications Index	6.9	10.9	11.6	19.9	17.9	N/A	N/A	0.3	0.2	0.5
STOXX Europe 600 Index	6.2	8.5	8.8	17.5	15.6	N/A	N/A	N/A	0.6	0.7
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Telecommunications Index	0.6	0.6	0.7	0.9	0.9	6.0	8.6	8.9	8.8	8.7
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Telecommunications Index	0.6	0.8	0.9	1.0	1.0	-4.1	-1.5	-1.7	-0.7	-0.3

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

<sup>2</sup> Based on Euribor1m

(EUR, gross return), all data as of Oct. 31, 2017

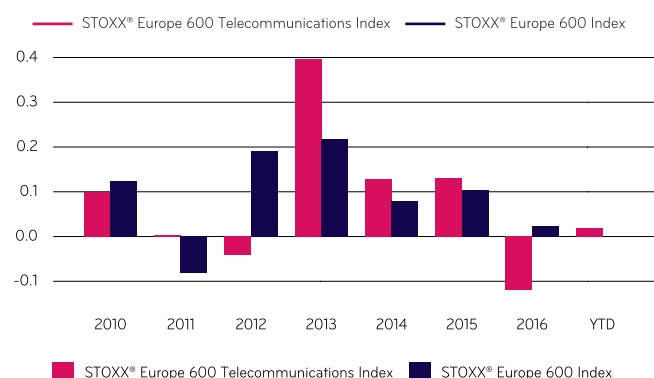
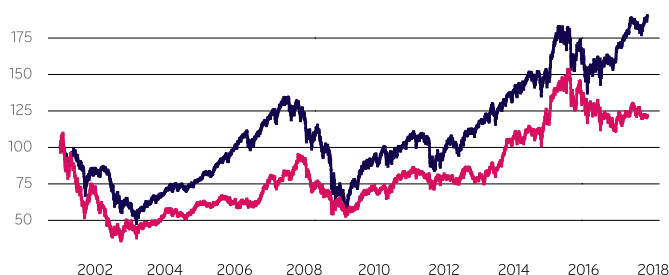
## SUPERSECTOR INDICES

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### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>4</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 Telecommunications Index	58.1	17.0	25.7	15.9	1.6	4.6	1.2	30.8
STOXX Europe 600 Index	20.1	16.0	17.7	15.9	1.9	3.8	1.2	20.5

### Performance and annual returns<sup>3</sup>



### 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	CH0102634950	SXKGR	SXKGR INDEX	.SXKGR
Net Return EUR	EU0009658954	SXKR	SXKR INDEX	.SXKR
Price EUR	EU0009658947	SXKP	SXKP INDEX	.SXKP
Gross Return USD	CH0147791617	SXKGV		
Net Return USD	EU0009659796	SXKV	SXKV INDEX	.SXKV
Price USD	EU0009659788	SXKL	SXKL INDEX	.SXKL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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 largest company is capped at 30% and the second largest at 15%
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.

<sup>3</sup> STOXX data from Dec. 31, 2000 to Oct. 31, 2017

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Oct. 31, 2017

### CONTACT DETAILS

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#### STOXX is part of Deutsche Boerse Group

#### 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.

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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.

## SUPERSECTOR INDICES

### STOXX® EUROPE 600 TELECOMMUNICATIONS INDEX

#### Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
VODAFONE GRP	Telecommunications	GB	21.50
DEUTSCHE TELEKOM	Telecommunications	DE	15.40
TELEFONICA	Telecommunications	ES	13.17
ORANGE	Telecommunications	FR	9.25
BT GRP	Telecommunications	GB	8.53
TELENOR	Telecommunications	NO	4.13
SWISSCOM	Telecommunications	CH	3.62
TELIA COMPANY	Telecommunications	SE	3.54
KPN	Telecommunications	NL	3.26
ALTICE NV A	Telecommunications	NL	3.04

<sup>5</sup> Based on the composition as of Oct. 31, 2017