

# STOXX® EUROPE TOTAL MARKET TELECOMMUNICATIONS INDEX

## Index description

The STOXX Total Market Indices (TMI) cover 95% of the free-float market cap of the relevant investable stock universe by region or country. The STOXX Global TMI serves as the basis for all regional and country TMI indices.

All TMI indices offer exposure to global equity markets with the broadest diversification within the STOXX equity universe in terms of regions, currencies and sectors.

## Key facts

»With 95% coverage of the free-float market cap of the relevant investable stock universe per region, the index forms a unique benchmark for a truly global investment approach

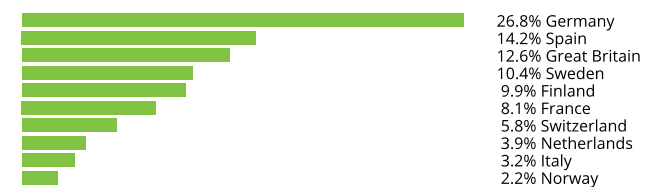
## Descriptive statistics

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 Total Market Telecommunications Index	436.2	305.1	6.2	1.3	75.6	0.0	24.8	0.0	3.8
STOXX Europe Total Market Index	15,573.2	11,685.4	6.1	0.9	321.1	0.0	2.7	0.0	2.8

## 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 Total Market Telecommunications Index	-0.1	8.5	-6.5	0.7	-9.5	N/A	N/A	-6.5	0.2	-2.0
STOXX Europe Total Market Index	4.7	12.9	20.8	33.7	26.9	N/A	N/A	21.0	10.3	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Total Market Telecommunications Index	13.6	15.6	19.0	17.6	19.3	N/A	N/A	-0.5	0.0	-0.1
STOXX Europe Total Market Index	13.3	16.6	20.6	19.6	20.5	N/A	N/A	0.8	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Total Market Telecommunications Index	0.1	0.7	0.8	0.8	0.8	17.4	12.3	12.2	11.4	12.1
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Total Market Telecommunications Index	0.1	0.7	0.8	0.7	0.8	-3.3	-0.7	-2.2	-0.9	-0.6

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

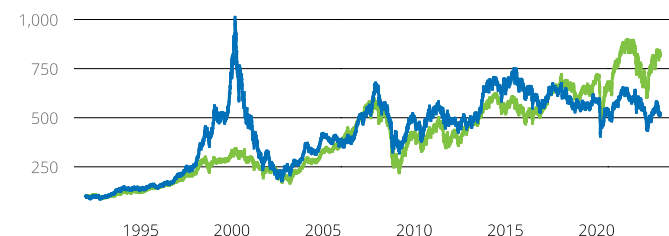
(USD, net return), all data as of Jun. 30, 2023

## TOTAL MARKET INDICES

## STOXX® EUROPE TOTAL MARKET TELECOMMUNICATIONS

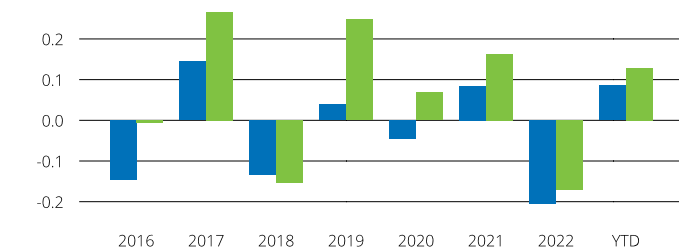
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe Total Market Telecommunications Index	19.8	14.1	13.3	12.3	1.4	3.6	0.9	4.0
STOXX Europe Total Market Index	18.3	13.2	13.5	12.9	1.8	3.2	1.1	7.1

Performance and annual returns<sup>4</sup>

— STOXX® Europe Total Market Telecommunications Index

— STOXX® Europe Total Market Index



■ STOXX® Europe Total Market Telecommunications Index

■ STOXX® Europe Total Market Index

## Methodology

The STOXX Global TMI Index comprises all shares of the eligible STOXX universe. The other regional TMI indices consist of components of the relevant Total Market Country indices. The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0009106391	BTER	BTER INDEX	.BTER
Net Return EUR	CH0009106391	BTER	BTER INDEX	.BTER
Net Return EUR	CH0009106391	BTER	BTER INDEX	.BTER
Price EUR	CH0009106300	BTEP	BTEP INDEX	.BTEP
Price EUR	CH0009106300	BTEP	BTEP INDEX	.BTEP
Price EUR	CH0009106300	BTEP	BTEP INDEX	.BTEP
Net Return USD	CH0009106425	BTEV	BTEV INDEX	.BTEV
Net Return USD	CH0009106425	BTEV	BTEV INDEX	.BTEV
Net Return USD	CH0009106425	BTEV	BTEV INDEX	.BTEV
Price USD	CH0009106367	BTEL	BTEL INDEX	.BTEL

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	No
No. of components	Variable
Review frequency	Quarterly

To learn more about the inception date, the currency, the 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 1991 to Jun. 30, 2023

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

## TOTAL MARKET INDICES

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Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
DEUTSCHE TELEKOM	Telecommunications	Germany	24.77
ORANGE	Telecommunications	France	7.84
TELEFONICA	Telecommunications	Spain	7.64
NOKIA	Telecommunications	Finland	7.30
VODAFONE GRP	Telecommunications	Great Britain	7.15
CELLNEX TELECOM	Telecommunications	Spain	6.56
ERICSSON LM B	Telecommunications	Sweden	5.46
SWISSCOM	Telecommunications	Switzerland	5.19
KPN	Telecommunications	Netherlands	3.86
BT GRP	Telecommunications	Great Britain	3.56

<sup>5</sup> Based on the composition as of Jun. 30, 2023