STOXX® GLOBAL 1800 TELECOMMUNICATIONS 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 (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 Telecommunications Index	1,752.2	1,412.7	29.4	14.9	194.2	1.7	13.7	0.1	3.6
STOXX Global 1800 Index	57,684.6	52,287.3	29.0	10.2	2,660.8	1.3	5.1	0.0	2.7

Supersector weighting (top 10)

100.0% Telecommunications

Country weighting

57.0% United States
12.8% Japan
5.9% Canada
5.2% Germany
2.8% Spain
2.3% Australia
2.1% Great Britain
2.0% Hong Kong
2.0% Finland
1.8% Sweden

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Telecommunications Index	0.7	3.4	-5.8	4.6	15.5	N/A	N/A	-5.8	1.5	3.0
STOXX Global 1800 Index	3.6	12.2	13.6	43.3	63.2	N/A	N/A	13.7	12.8	10.4
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX Global 1800 Telecommunications Index	8.4	11.7	12.9	12.3	14.3	N/A	N/A	-0.6	0.1	0.2
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.8	0.6
Index to benchmark				Correlation					Tracking error (%)	
STOXX Global 1800 Telecommunications Index	0.1	0.7	0.8	0.7	0.8	11.5	9.6	9.6	9.8	10.9
Index to benchmark				Beta					Annualized information ratio	
STOXX Global 1800 Telecommunications Index	0.1	0.7	0.7	0.6	0.6	-3.0	-1.8	-2.0	-1.2	-0.7

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

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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 Telecommunications Index	23.2	12.7	16.0	12.5	2.1	2.7	1.5	7.4
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	1.9	1.9	10.8

Performance and annual returns[4]

— STOXX® Global 1800 Telecommunications Index   — STOXX® Global 1800 Index

■ STOXX® Global 1800 Telecommunications Index   ■ STOXX® Global 1800 Index
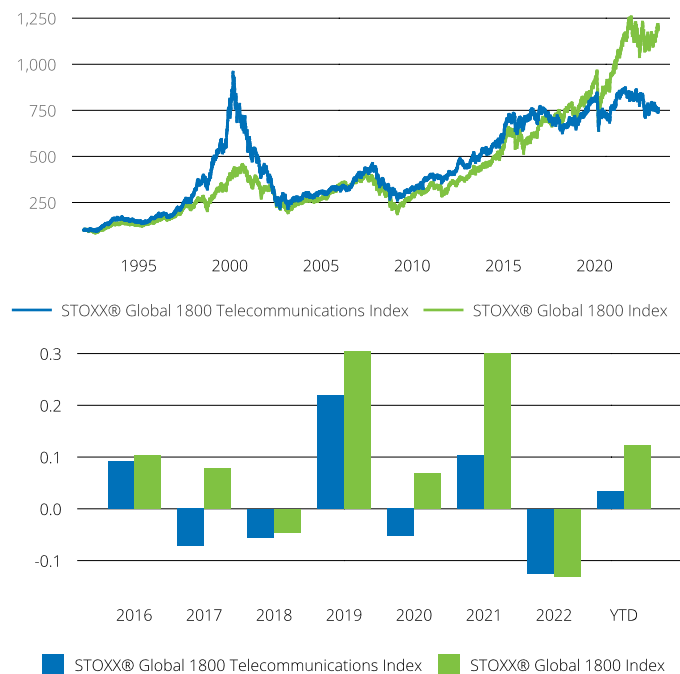
Methodology

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	CH0258404695	SXW1TLGR		.SXW1TLGR
Net Return	EUR	CH0111519325	SXW1TLSR	SXW1TLSR INDEX	.SXW1TLSR
Price	EUR	CH0111519309	SXW1TLSE	SXW1TLSE INDEX	.SXW1TLSE
Gross Return	USD	CH0258404885	SXW1TLGV		.SXW1TLGV
Net Return	USD	CH0111519333	SXW1TLSV	SXW1TLSV INDEX	.SXW1TLSV
Price	USD	CH0111519317	SXW1TLS	SXW1TLS INDEX	.SXW1TLS
Price	USD	CH0111519317	SXW1TLS	SXW1TLS INDEX	.SXW1TLS

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.

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, 1991 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Cisco Systems Inc.	Telecommunications	United States	13.74
Comcast Corp. Cl A	Telecommunications	United States	11.21
Verizon Communications Inc.	Telecommunications	United States	10.14
AT&T Inc.	Telecommunications	United States	7.39
T-Mobile US Inc	Telecommunications	United States	5.45
DEUTSCHE TELEKOM	Telecommunications	Germany	4.90
Nippon Telegraph & Telephone C	Telecommunications	Japan	4.29
MOTOROLA SOLUTIONS INC.	Telecommunications	United States	3.18
Softbank Group Corp.	Telecommunications	Japan	3.17
KDDI Corp.	Telecommunications	Japan	3.01

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