

# EURO STOXX® 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

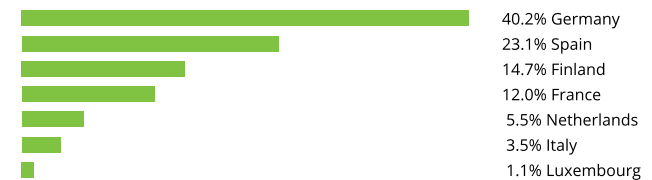
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Telecommunications Index	270.6	204.3	17.0	9.9	76.7	2.2	37.5	1.1	3.1
EURO STOXX Index	7,350.9	5,227.1	18.0	7.3	288.6	0.9	5.5	0.0	3.1

## 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
EURO STOXX Telecommunications Index	-7.4	12.5	-2.9	21.2	8.7	N/A	N/A	-2.9	6.7	1.7
EURO STOXX Index	-5.9	10.5	7.4	35.6	19.3	N/A	N/A	7.4	10.8	3.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Telecommunications Index	11.5	15.2	18.6	18.1	19.4	N/A	N/A	-0.3	0.4	0.1
EURO STOXX Index	14.3	19.8	24.0	22.3	22.6	N/A	N/A	0.2	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Telecommunications Index	0.5	0.7	0.8	0.8	0.8	12.6	13.2	14.3	13.7	14.0
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Telecommunications Index	0.5	0.6	0.6	0.6	0.7	-1.5	0.2	-0.9	-0.4	-0.3

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

<sup>2</sup> Based on EURIBOR1M

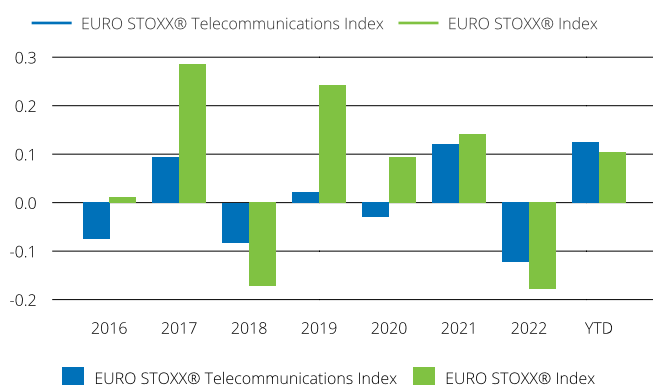
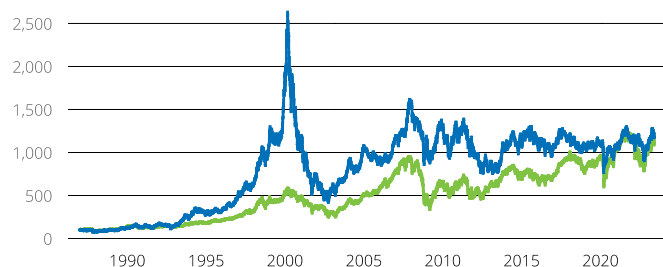
(USD, net return), all data as of May 31, 2023

## SUPERSECTOR INDICES

## EURO STOXX® TELECOMMUNICATIONS INDEX

## 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
EURO STOXX Telecommunications Index	18.7	14.4	13.8	12.2	1.4	3.1	0.9	0.1
EURO STOXX Index	15.0	11.9	13.2	11.6	1.6	2.6	1.0	1.1

Performance and annual returns<sup>4</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	CH0102632905	SXKGT		
Gross Return EUR	CH0102632905	SXKGT		
Net Return EUR	EU0009658574	SXKT	SXKT INDEX	.SXKT
Net Return EUR	EU0009658574	SXKT	SXKT INDEX	.SXKT
Price EUR	EU0009658566	SXKE	SXKE INDEX	.SXKE
Price EUR	EU0009658566	SXKE	SXKE INDEX	.SXKE
Gross Return USD	CH0147791963	SXKGU		
Gross Return USD	CH0147791963	SXKGU		
Net Return USD	EU0009659416	SXKU	SXKU INDEX	.SXKU
Net Return USD	EU0009659416	SXKU	SXKU INDEX	.SXKU

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
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.

<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, 1986 to May 31, 2023

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

## EURO STOXX® TELECOMMUNICATIONS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
DEUTSCHE TELEKOM	Telecommunications	Germany	37.54
TELEFONICA	Telecommunications	Spain	11.96
ORANGE	Telecommunications	France	11.95
CELLNEX TELECOM	Telecommunications	Spain	11.13
NOKIA	Telecommunications	Finland	10.56
KPN	Telecommunications	Netherlands	5.54
ELISA CORPORATION	Telecommunications	Finland	4.12
INWIT	Telecommunications	Italy	2.18
FREENET	Telecommunications	Germany	1.42
TELECOM ITALIA	Telecommunications	Italy	1.32

<sup>5</sup> Based on the composition as of May 31, 2023

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