

# STOXX GLOBAL NEXT GENERATION TELECOMS

## Index description

The STOXX Global Next Generation Telecoms Index is comprised of companies that stand to benefit from the continuous technological advancement in the telecommunication industry. The companies in this index are generating revenue by providing the infrastructure required for the setup of 5G, such as wireless communication providers, manufacturers of networking equipment, device and semiconductor manufacturers. The increasing popularity of Internet of Things, consumer demand for better and faster video streaming, augmented and virtual reality applications, the evolution of large urban centers into sustainable smart cities that can cater to the needs of the citizens of the future, are putting the companies mentioned above on the path of accelerated growth.

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the next generations trend.

Furthermore, the index excludes companies identified as non-compliant based on Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons.

## Key facts

»Index allows targeted investment in the next generation telecommunications industry.

»Detailed Revere data helps select companies with a revenue exposure above 50% to Nextgen telecom sectors.

»Liquidity filter ensures replicability.

»Index integrates ESG considerations.

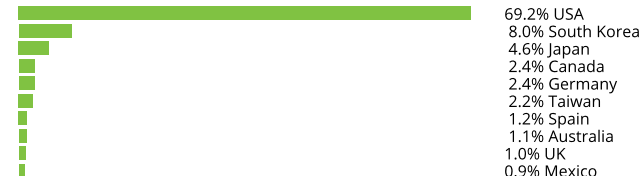
## Descriptive statistics

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 Next Generation Telecoms	N/A	10.2	0.0	0.0	0.9	0.0	8.9	0.0	7.9
STOXX Developed and Emerging Markets Total Market	78,472.9	66,402.6	6.0	0.7	2,590.6	0.0	3.9	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 Global Next Generation Telecoms	-0.2	13.9	0.9	23.7	43.0	N/A	N/A	0.9	7.4	7.5
STOXX Developed and Emerging Markets Total Market	-1.1	20.4	6.0	39.7	55.1	N/A	N/A	6.1	11.9	9.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Next Generation Telecoms	N/A	N/A	15.8	15.2	17.8	N/A	N/A	-0.2	0.4	0.4
STOXX Developed and Emerging Markets Total Market	N/A	N/A	13.0	13.9	17.1	N/A	N/A	0.2	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Next Generation Telecoms	0.9	0.9	0.9	0.9	0.9	6.0	7.0	6.7	6.2	6.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Next Generation Telecoms	1.2	1.1	1.1	1.0	1.0	1.9	0.2	-0.7	-0.7	-0.3

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

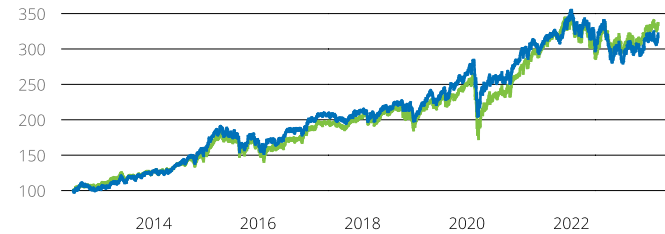
(EUR, gross return), all data as of Aug. 31, 2023

## THEME INDICES

## STOXX GLOBAL NEXT GENERATION TELECOMS

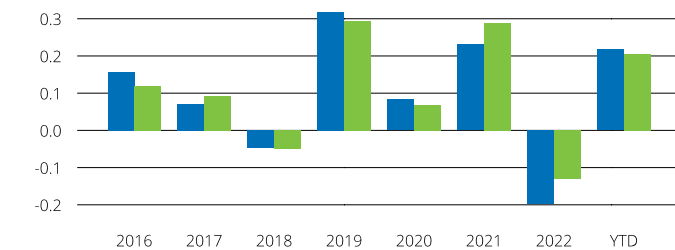
## Fundamentals (for last 12 months)

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 Global Next Generation Telecoms	26.7	19.4	17.3	17.5	2.5	2.6	2.0	3.2
STOXX Developed and Emerging Markets Total Market	17.6	14.7	14.8	14.0	0.2	2.3	1.3	0.2

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

— STOXX Global Next Generation Telecoms

— STOXX Developed and Emerging Markets Total Market



■ STOXX Global Next Generation Telecoms

■ STOXX Developed and Emerging Markets Total Market

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0505133436	STXNGTGR	STXNGTGR INDEX	.STXNGTGR
Price EUR	CH0505133535	STXNGTP		.STXNGTP
Net Return EUR	CH0505133402	STXNGTR		.STXNGTR
Net Return USD	CH0505133477	STXNGTV		.STXNGTV
Gross Return USD	CH0505133501	STXNGTGV	STXNGTGV INDEX	.STXNGTGV
Price USD	CH0505133568	STXNGTL		.STXNGTL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](https://www.stoxx.com/data/vendor_codes.html)

## Methodology

The parent index is the STOXX® Developed and Emerging Markets Total Market Index. The index applies two screens. In a first step, only stocks with a three-month median daily trading volume (MDTV) greater than EUR 1,000,000 are included. In a second step, only companies with revenue exposure of more than 50% to the sectors associated with the theme are selected. Companies that Sustainalytics deems to be in breach of the Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons are excluded.

The index is weighted proportionally to the free-float market capitalization of the selected stocks multiplied by their aggregate revenue exposure to themes. Weights are capped according to the following constraints: the sum of all weights above 4.5% should not exceed 35%, and no single weight should exceed 8%.

The index composition is reviewed annually and rebalanced quarterly.

## Quick facts

Weighting	Weights are determined proportionally to market cap times the
Cap factor	Sum of weights above 4.5% not to exceed 35%. No single weight to
No. of components	Variable
Review frequency	Components are reviewed annually, weighting factors are
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available as of Jun. 18, 2012
Inception date	Oct. 30, 2019
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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2012 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

STOXX GLOBAL NEXT GENERATION TELECOMS

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
BROADCOM	Technology	USA	8.94
Apple Inc.	Technology	USA	8.10
Samsung Electronics Co Ltd	Technology	South Korea	6.69
Cisco Systems Inc.	Telecommunications	USA	5.11
Verizon Communications Inc.	Telecommunications	USA	4.41
Intel Corp.	Technology	USA	4.19
Qualcomm Inc.	Technology	USA	3.83
Comcast Corp. Cl A	Telecommunications	USA	3.77
AT&T Inc.	Telecommunications	USA	3.17
AMERICAN TOWER	Real Estate	USA	2.54

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