

# STOXX GLOBAL 1800 UTILITIES

## 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 Utilities	1,727.0	1,512.8	16.8	10.3	124.5	1.5	8.2	0.1	4.4
STOXX Global 1800	58,187.4	52,801.6	29.3	10.2	2,590.6	1.1	4.9	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
STOXX Global 1800 Utilities	-3.7	-3.7	-10.2	26.8	47.6	N/A	N/A	-10.3	8.3	8.2
STOXX Global 1800	-0.8	22.0	7.5	40.2	61.9	N/A	N/A	7.6	12.0	10.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Global 1800 Utilities	N/A	N/A	15.9	14.3	18.0	N/A	N/A	-0.9	0.5	0.4
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.3	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 Utilities	0.6	0.5	0.7	0.6	0.7	10.8	11.9	12.5	12.8	13.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 Utilities	0.7	0.6	0.7	0.6	0.7	-3.1	-2.2	-1.5	-0.3	-0.2

<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

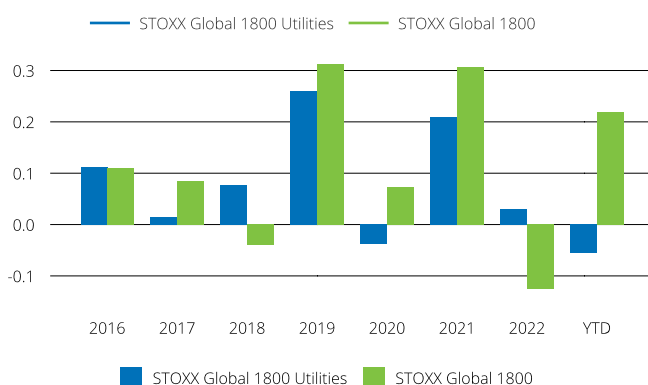
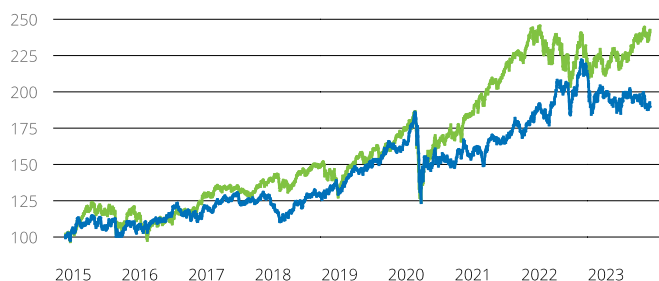
# SUPERSECTOR INDICES

## STOXX GLOBAL 1800 UTILITIES

### 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 1800 Utilities	18.3	14.6	16.2	14.6	1.8	3.1	1.2	3.8
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.3	1.9	10.8

### 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
Price USD	CH0111519390	SXW1UTI	SXW1UTI INDEX	.SXW1UTI
Net Return USD	CH0111519424	SXW1UTIV	SXW1UTIV INDEX	.SXW1UTIV
Price EUR	CH0111519382	SXW1UTIE	SXW1UTIE INDEX	.SXW1UTIE
Net Return EUR	CH0111519416	SXW1UTIR	SXW1UTIR INDEX	.SXW1UTIR
Gross Return EUR	CH0258404711	SXW1UTGR		.SXW1UTGR
Gross Return USD	CH0258404901	SXW1UTGV		.SXW1UTGV

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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Nov. 19, 2014 to Aug. 31, 2023

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

## STOXX GLOBAL 1800 UTILITIES

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NextEra Energy Inc.	Utilities	USA	8.23
Southern Co.	Utilities	USA	4.50
IBERDROLA	Utilities	Spain	4.27
Duke Energy Corp.	Utilities	USA	4.17
Waste Management Inc.	Utilities	USA	3.55
ENEL	Utilities	Italy	3.19
NATIONAL GRID	Utilities	UK	2.81
Sempra	Utilities	USA	2.69
Dominion Energy	Utilities	USA	2.47
American Electric Power Co. In	Utilities	USA	2.45

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

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