

# STOXX® US UTILITIES INDEX

## Index description

The STOXX US Utilities Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Utilities Industry. STOXX US Utilities Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Key facts

- »Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

## 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 US Utilities Index	1,152.5	1,113.9	30.9	24.4	148.3	2.6	13.3	0.2	2.1
STOXX US Index	42,337.6	40,486.8	66.3	26.4	2,940.1	0.5	7.3	0.0	2.3

## Supersector weighting (top 10)

## Country weighting

100.0% Utilities	100.0% United States
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## 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 US Utilities Index	1.9	-2.3	-5.1	24.8	52.0	N/A	N/A	-5.1	7.7	8.7
STOXX US Index	3.4	21.4	13.2	43.7	76.2	N/A	N/A	13.2	12.8	12.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX US Utilities Index	15.2	15.9	19.1	17.3	22.2	N/A	N/A	-0.3	0.5	0.5
STOXX US Index	9.0	13.9	19.0	18.6	22.0	N/A	N/A	0.6	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX US Utilities Index	0.1	0.5	0.7	0.6	0.7	16.2	15.7	15.7	17.1	17.9
Index to benchmark	Beta					Annualized information ratio				
STOXX US Utilities Index	0.2	0.5	0.7	0.5	0.7	-1.2	-2.5	-1.2	-0.4	-0.2

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

<sup>2</sup> Based on EURIBOR1M

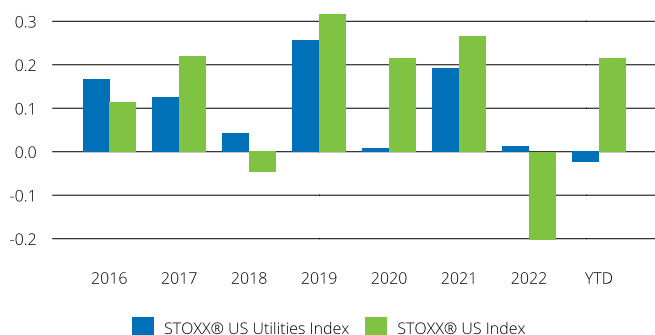
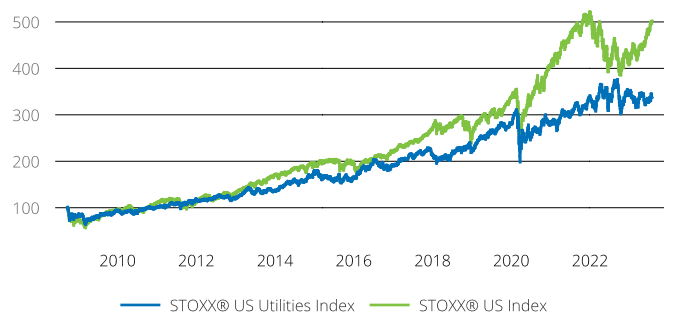
(USD, gross return), all data as of Jul. 31, 2023

## STOXX INDICES

## STOXX® US UTILITIES 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
STOXX US Utilities Index	24.3	18.4	21.0	18.4	2.2	2.8	2.3	-33.1
STOXX US Index	28.3	21.9	24.6	21.3	0.1	1.8	2.6	16.0

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

## Methodology

The STOXX US Utilities Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Utilities Industry. STOXX US Utilities Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213352052	SWUS65GR		.SWUS65GR
Net Return EUR	CH1213352045	SWUS65R		.SWUS65R
Price EUR	CH1213352060	SWUS65P		.SWUS65P
Gross Return USD	CH1213352029	SWUS65GV		.SWUS65GV
Net Return USD	CH1213352011	SWUS65V		.SWUS65V
Price USD	CH1213352037	SWUS65L		.SWUS65L

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 capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 22, 2008
History	Available from Sep. 22, 2008
Inception date	November. 16, 2022

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 Sep. 22, 2008 to Jul. 31, 2023

(USD, gross return), all data as of Jul. 31, 2023

## STOXX® US UTILITIES INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NextEra Energy Inc.	Utilities	United States	13.32
Southern Co.	Utilities	United States	7.09
Duke Energy Corp.	Utilities	United States	6.48
Waste Management Inc.	Utilities	United States	5.47
Sempra	Utilities	United States	4.21
Dominion Energy	Utilities	United States	4.02
American Electric Power Co. In	Utilities	United States	3.91
Exelon Corp.	Utilities	United States	3.73
PG&E	Utilities	United States	3.71
Xcel Energy Inc.	Utilities	United States	3.10

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

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