

# STOXX® NORTH AMERICA 600 UTILITIES 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

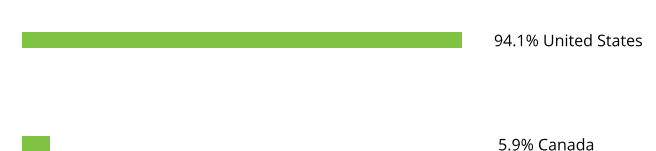
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX North America 600 Utilities Index	1,182.4	1,155.5	33.0	27.5	148.3	9.9	12.8	0.9	2.3
STOXX North America 600 Index	42,878.4	41,190.4	68.7	29.2	2,940.1	7.8	7.1	0.0	2.7

## 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 North America 600 Utilities Index	1.7	-2.3	-5.5	20.6	44.8	N/A	N/A	-5.6	6.5	7.8
STOXX North America 600 Index	3.2	20.0	12.2	41.4	70.3	N/A	N/A	12.3	12.4	11.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX North America 600 Utilities Index	15.1	15.6	18.8	17.1	22.3	N/A	N/A	-0.4	0.4	0.3
STOXX North America 600 Index	9.0	13.7	18.8	18.3	21.8	N/A	N/A	0.6	0.6	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX North America 600 Utilities Index	0.2	0.5	0.7	0.6	0.7	15.9	15.4	15.5	16.8	17.9
Index to benchmark	Beta					Annualized information ratio				
STOXX North America 600 Utilities Index	0.3	0.5	0.7	0.5	0.7	-1.1	-2.4	-1.2	-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

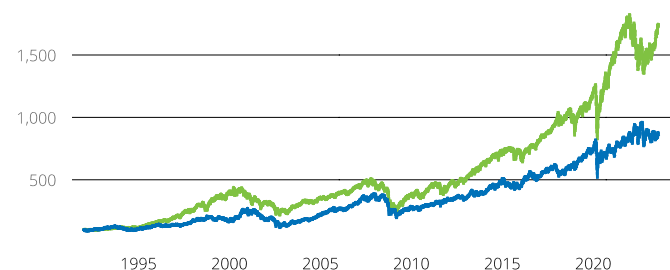
(USD, net return), all data as of Jul. 31, 2023

## SUPERSECTOR INDICES

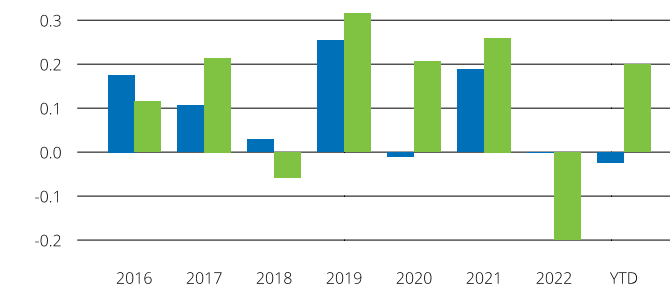
## STOXX® NORTH AMERICA 600 UTILITIES INDEX

## 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 North America 600 Utilities Index	22.9	19.0	21.3	19.0	2.2	1.9	2.6	-37.3
STOXX North America 600 Index	26.6	21.3	23.7	20.8	0.1	1.4	2.5	16.5

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

— STOXX® North America 600 Utilities Index — STOXX® North America 600 Index



■ STOXX® North America 600 Utilities Index ■ STOXX® North America 600 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
Net Return EUR	CH0111486418	SXA1UTIR	SXA1UTIR INDEX	.SXA1UTIR
Price EUR	CH0111486392	SXA1UTIE	SXA1UTIE INDEX	.SXA1UTIE
Net Return USD	CH0111486426	SXA1UTIT	SXA1UTIT INDEX	.SXA1UTIT
Price USD	CH0111486400	SXA1UTI	SXA1UTI INDEX	.SXA1UTI
Price USD	CH0111486400	SXA1UTI	SXA1UTI INDEX	.SXA1UTI

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, 1991 to Jul. 31, 2023

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

## STOXX® NORTH AMERICA 600 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	12.84
Southern Co.	Utilities	United States	6.83
Duke Energy Corp.	Utilities	United States	6.24
Waste Management Inc.	Utilities	United States	5.27
Sempra	Utilities	United States	4.05
Dominion Energy	Utilities	United States	3.87
American Electric Power Co. In	Utilities	United States	3.77
Exelon Corp.	Utilities	United States	3.60
PG&E	Utilities	United States	3.58
WASTE CONNECTIONS	Utilities	Canada	3.15

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

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