SUPERSECTOR INDICES

STOXX® EUROPE 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
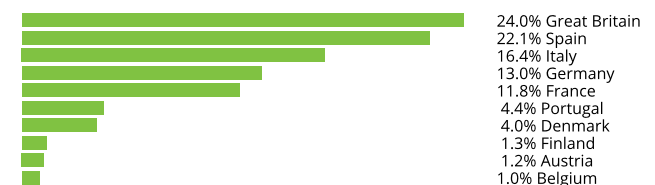
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Utilities Index	569.6	404.2	13.9	6.2	70.4	1.8	17.4	0.4	4.8
STOXX Europe 600 Index	12,633.1	9,875.0	16.5	5.7	294.3	1.3	3.0	0.0	3.4

Supersector weighting (top 10)

100.0% Utilities

Country weighting

24.0% Great Britain
22.1% Spain
16.4% Italy
13.0% Germany
11.8% France
4.4% Portugal
4.0% Denmark
1.3% Finland
1.2% Austria
1.0% Belgium

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Utilities Index	2.6	12.2	16.8	28.2	67.9	N/A	N/A	17.0	8.7	11.0
STOXX Europe 600 Index	2.4	11.4	17.2	40.3	41.6	N/A	N/A	17.3	12.1	7.3
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX Europe 600 Utilities Index	9.8	12.1	16.4	17.3	19.1	N/A	N/A	0.7	0.5	0.6
STOXX Europe 600 Index	10.3	12.4	14.5	15.7	17.9	N/A	N/A	0.9	0.7	0.4
Index to benchmark				Correlation					Tracking error (%)	
STOXX Europe 600 Utilities Index	0.5	0.5	0.6	0.7	0.7	9.4	11.7	13.1	13.4	13.3
Index to benchmark				Beta					Annualized information ratio	
STOXX Europe 600 Utilities Index	0.6	0.5	0.7	0.7	0.8	0.1	0.1	-0.1	-0.3	0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
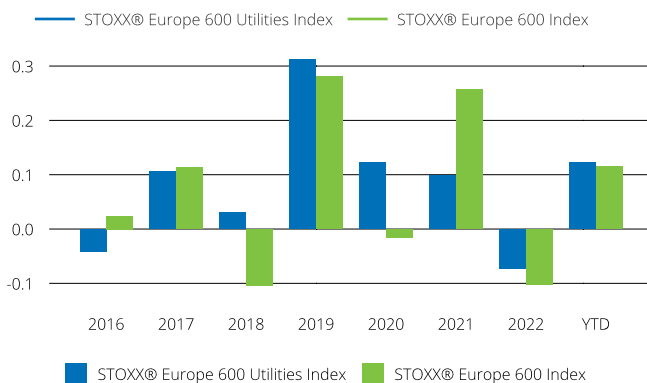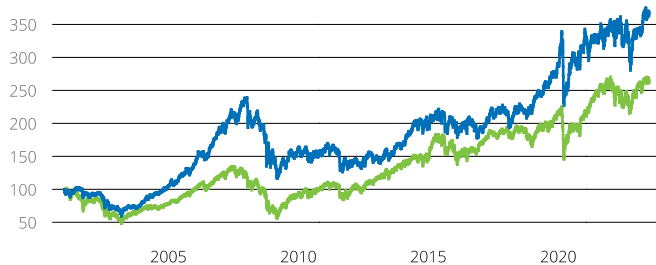[2] Based on EURIBOR1M

(EUR, gross return), all data as of Jun. 30, 2023

STOXX | QONTIGO

STOXX Ltd. is part of Qontigo

SUPERSECTOR INDICES
STOXX® EUROPE 600 UTILITIES INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 Utilities Index	21.1	12.7	21.1	12.7	1.7	5.6	0.7	-487.9
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.8	1.2	7.1

Performance and annual returns[4]

— STOXX® Europe 600 Utilities Index — STOXX® Europe 600 Index

■ STOXX® Europe 600 Utilities Index ■ STOXX® Europe 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
Gross Return	EUR	CH0102634968	SX6GR	SX6GR INDEX	.SX6GR
Gross Return	EUR	CH0102634968	SX6GR	SX6GR INDEX	.SX6GR
Net Return	EUR	EU0009658970	SX6R	SX6R INDEX	.SX6R
Net Return	EUR	EU0009658970	SX6R	SX6R INDEX	.SX6R
Price	EUR	EU0009658962	SX6P	SX6P INDEX	.SX6P
Price	EUR	EU0009658962	SX6P	SX6P INDEX	.SX6P
Gross Return	USD	CH0147791609	SX6GV		
Gross Return	USD	CH0147791609	SX6GV		
Net Return	USD	EU0009659812	SX6V	SX6V INDEX	.SX6V
Net Return	USD	EU0009659812	SX6V	SX6V INDEX	.SX6V

Complete list available here: 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.

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Dec. 31, 2000 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

SUPERSECTOR INDICES
STOXX® EUROPE 600 UTILITIES INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
IBERDROLA	Utilities	Spain	17.42
ENEL	Utilities	Italy	11.85
NATIONAL GRID	Utilities	Great Britain	11.03
ENGIE	Utilities	France	7.01
RWE	Utilities	Germany	6.67
E.ON	Utilities	Germany	5.87
SCOTTISH & SOUTHERN ENERGY	Utilities	Great Britain	5.81
VEOLIA ENVIRONNEMENT	Utilities	France	4.80
ORSTED	Utilities	Denmark	4.04
EDP ENERGIAS DE PORTUGAL	Utilities	Portugal	3.09

[5] Based on the composition as of Jun. 30, 2023