

# STOXX® EUROPE 600 INDUSTRY UTILITIES 30-15 INDEX

## Index description

The STOXX Europe 600 Utilities 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Utilities Industry. All securities in the index are classified in the Utilities Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

## 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.

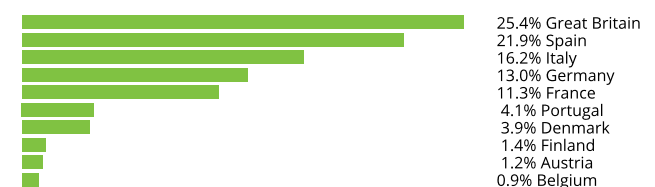
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Industry Utilities 30-15 Index	592.0	421.9	14.5	6.9	71.5	1.9	17.0	0.4	5.7
STOXX Europe 600 Index	13,148.5	10,323.0	17.2	6.0	324.6	0.4	3.1	0.0	3.4

## 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 Europe 600 Industry Utilities 30-15 Index	-6.8	6.6	-2.5	10.5	23.3	N/A	N/A	-2.6	3.4	4.3
STOXX Europe 600 Index	-6.5	6.2	1.4	23.6	7.7	N/A	N/A	1.4	7.4	1.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 Industry Utilities 30-15 Index	13.9	16.5	22.0	20.6	21.3	N/A	N/A	-0.2	0.2	0.2
STOXX Europe 600 Index	13.4	17.3	21.6	19.9	20.5	N/A	N/A	-0.1	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Industry Utilities 30-15 Index	0.5	0.7	0.8	0.8	0.8	14.2	12.5	13.4	13.4	13.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Industry Utilities 30-15 Index	0.5	0.7	0.8	0.8	0.8	-0.3	0.0	-0.4	-0.3	0.2

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

<sup>2</sup> Based on EURIBOR1M

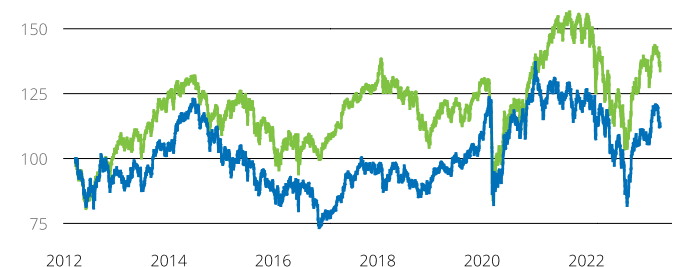
(USD, price), all data as of May 31, 2023

## STOXX INDICES

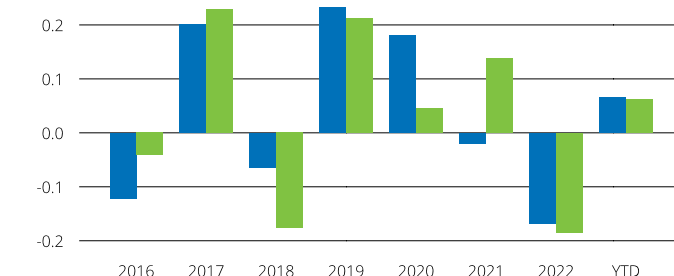
## STOXX® EUROPE 600 INDUSTRY UTILITIES 30-15 INDEX

## 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 Europe 600 Industry Utilities 30-15 Index	20.5	12.6	20.5	12.6	1.7	3.9	0.6	343.8
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	2.7	1.2	1.7

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

— STOXX® Europe 600 Industry Utilities 30-15 Index — STOXX® Europe 600 Index



■ STOXX® Europe 600 Industry Utilities 30-15 Index ■ STOXX® Europe 600 Index

## Methodology

The STOXX Europe 600 Utilities 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Utilities Industry. All securities in the index are classified in the Utilities Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1169657009	S60065CG		.S60065CG
Net Return EUR	CH1169656993	S60065CR		.S60065CR
Price EUR	CH1169657017	S60065CP		.S60065CP
Gross Return USD	CH1169656985	S60065CX		.S60065CX
Net Return USD	CH1169656977	S60065CV		.S60065CV
Price USD	CH1169657025	S60065CL		.S60065CL

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	The largest company is capped at 30% and the remaining
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 on March. 19, 2012
History	Available from March. 19, 2012
Inception date	August. 30, 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

## 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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2012 to May 31, 2023

## STOXX® EUROPE 600 INDUSTRY UTILITIES 30-15 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
IBERDROLA	Utilities	Spain	16.96
NATIONAL GRID	Utilities	Great Britain	11.95
ENEL	Utilities	Italy	11.50
RWE	Utilities	Germany	6.69
ENGIE	Utilities	France	6.60
SCOTTISH & SOUTHERN ENERGY	Utilities	Great Britain	5.99
E.ON	Utilities	Germany	5.80
VEOLIA ENVIRONNEMENT	Utilities	France	4.69
ORSTED	Utilities	Denmark	3.90
EDP ENERGIAS DE PORTUGAL	Utilities	Portugal	3.01

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

---