

# STOXX® INTERNATIONAL DEVELOPED MARKETS UTILITIES INDEX

## Index description

The STOXX International Developed Markets Utilities Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Markets excluding US in the ICB Utilities Industry. STOXX International Developed Markets 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.

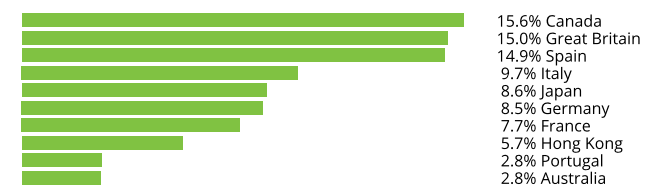
## Descriptive statistics

| Index   | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|   | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX International Developed Markets Utilities Index | 831.6                | 617.7      | 10.8                 | 5.7    | 71.5    | 0.6      | 11.6                 | 0.1      | 5.2            |
| STOXX International Developed Markets Index           | 21,713.0             | 17,383.2   | 15.5                 | 6.5    | 324.6   | 0.1      | 1.9                  | 0.0      | 4.2            |

## 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 International Developed Markets Utilities Index | -4.3                      | 7.6  | -1.3 | 17.2 | 30.7 | N/A                                  | N/A | -1.3 | 5.4  | 5.5  |
| STOXX International Developed Markets Index           | -4.2                      | 6.1  | 1.6  | 29.6 | 20.2 | N/A                                  | N/A | 1.6  | 9.0  | 3.7  |
| Index volatility and risk                             | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| STOXX International Developed Markets Utilities Index | 11.4                      | 12.2 | 16.9 | 15.5 | 16.4 | N/A                                  | N/A | -0.2 | 0.4  | 0.3  |
| STOXX International Developed Markets Index           | 10.6                      | 12.3 | 16.9 | 15.6 | 16.3 | N/A                                  | N/A | -0.0 | 0.5  | 0.3  |
| Index to benchmark                                    | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| STOXX International Developed Markets Utilities Index | 0.6                       | 0.7  | 0.8  | 0.8  | 0.8  | 10.3                                 | 9.6 | 10.4 | 10.4 | 10.2 |
| Index to benchmark                                    | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| STOXX International Developed Markets Utilities Index | 0.6                       | 0.7  | 0.8  | 0.8  | 0.8  | -0.2                                 | 0.3 | -0.3 | -0.4 | 0.1  |

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

<sup>2</sup> Based on EURIBOR1M

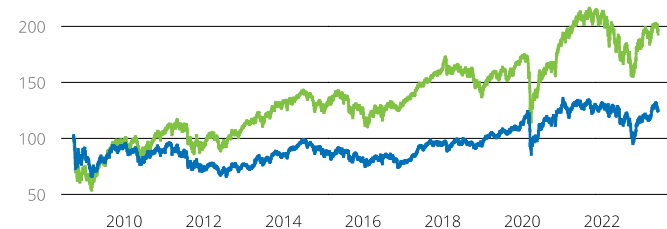
(USD, gross return), all data as of May 31, 2023

## STOXX INDICES

## STOXX® INTERNATIONAL DEVELOPED MARKETS UTILITIES

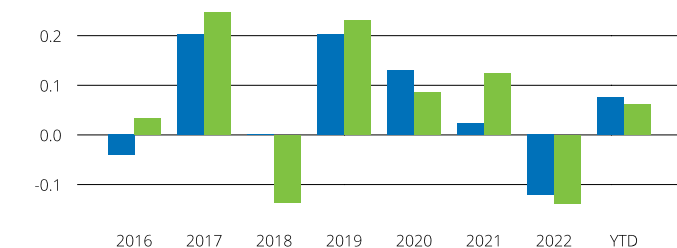
## Fundamentals (for last 12 months)

| Index   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX International Developed Markets Utilities Index | 24.1                             | 13.2      | 19.7                             | 13.2      | 1.4            | 4.1                                | 0.7             | 4.9                 |
| STOXX International Developed Markets Index           | 15.1                             | 13.6      | 13.8                             | 13.3      | 1.7            | 3.2                                | 1.2             | 2.2                 |

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

— STOXX® International Developed Markets Utilities Index

— STOXX® International Developed Markets Index



■ STOXX® International Developed Markets Utilities Index

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## Methodology

The STOXX International Developed Markets Utilities Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Markets excluding US in the ICB Utilities Industry. STOXX International Developed Markets 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 | CH1213352722 | SWDU65GR |           | .SWDU65GR |
| Net Return EUR   | CH1213352714 | SWDU65R  |           | .SWDU65R  |
| Price EUR        | CH1213352730 | SWDU65P  |           | .SWDU65P  |
| Gross Return USD | CH1213352698 | SWDU65GV |           | .SWDU65GV |
| Net Return USD   | CH1213352680 | SWDU65V  |           | .SWDU65V  |
| Price USD        | CH1213352706 | SWDU65L  |           | .SWDU65L  |

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 May 31, 2023

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

## STOXX® INTERNATIONAL DEVELOPED MARKETS UTILITIES INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>             | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|----------------------------|--------------------|----------------|-------------------|
| IBERDROLA                  | Utilities          | Spain          | 11.55             |
| NATIONAL GRID              | Utilities          | Great Britain  | 8.13              |
| ENEL                       | Utilities          | Italy          | 7.83              |
| WASTE CONNECTIONS          | Utilities          | Canada         | 5.67              |
| RWE                        | Utilities          | Germany        | 4.55              |
| ENGIE                      | Utilities          | France         | 4.49              |
| SCOTTISH & SOUTHERN ENERGY | Utilities          | Great Britain  | 4.08              |
| E.ON                       | Utilities          | Germany        | 3.95              |
| Fortis Inc.                | Utilities          | Canada         | 3.27              |
| VEOLIA ENVIRONNEMENT       | Utilities          | France         | 3.19              |

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

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