

# 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 | 1,133.6              | 1,106.9    | 31.6                 | 25.8   | 146.0   | 9.0      | 13.2                 | 0.8      | 4.2            |
| STOXX North America 600 Index           | 39,029.8             | 37,495.8   | 62.5                 | 26.2   | 2,655.1 | 4.3      | 7.1                  | 0.0      | 3.1            |

## 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 | -5.5                      | -6.0 | -8.7 | 19.1 | 45.3 | N/A                                  | N/A  | -8.7 | 6.1  | 7.9  |
| STOXX North America 600 Index           | 0.2                       | 8.9  | 1.8  | 39.1 | 60.9 | N/A                                  | N/A  | 1.8  | 11.7 | 10.1 |
| Index volatility and risk               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX North America 600 Utilities Index | 11.5                      | 16.3 | 20.4 | 17.6 | 22.3 | N/A                                  | N/A  | -0.6 | 0.3  | 0.3  |
| STOXX North America 600 Index           | 12.8                      | 15.0 | 21.0 | 18.9 | 21.8 | N/A                                  | N/A  | -0.0 | 0.6  | 0.4  |
| Index to benchmark                      | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX North America 600 Utilities Index | 0.2                       | 0.5  | 0.7  | 0.6  | 0.7  | 15.5                                 | 15.7 | 16.8 | 17.1 | 18.0 |
| Index to benchmark                      | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX North America 600 Utilities Index | 0.2                       | 0.5  | 0.7  | 0.5  | 0.7  | -4.3                                 | -2.4 | -0.7 | -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

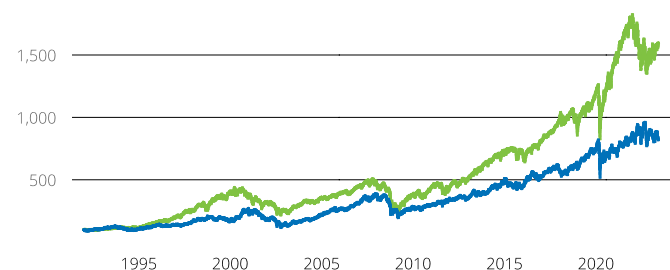
(USD, net return), all data as of May 31, 2023

## SUPERSECTOR INDICES

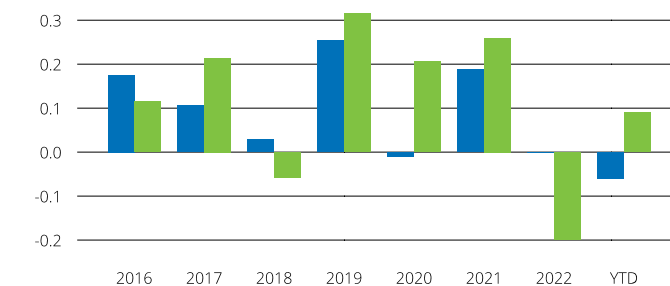
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## Fundamentals (for last 12 months)

| 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 North America 600 Utilities Index | 23.0                             | 18.4      | 21.4                             | 18.4      | 2.1            | 1.8                                | 2.5             | -52.0               |
| STOXX North America 600 Index           | 27.1                             | 19.2      | 21.5                             | 18.9      | 0.1            | 1.3                                | 2.3             | 18.0                |

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 |
| Price      | EUR  | CH0111486392 | SXA1UTIE  | .SXA1UTIE |
| Net Return | USD  | CH0111486426 | SXA1UTIT  | .SXA1UTIT |
| Price      | USD  | CH0111486400 | SXA1UTI   | .SXA1UTI  |
| Price      | USD  | CH0111486400 | SXA1UTI   | .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 May 31, 2023

(USD, net return), all data as of May 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  | 13.18             |
| Southern Co.                   | Utilities          | United States  | 6.86              |
| Duke Energy Corp.              | Utilities          | United States  | 6.21              |
| Waste Management Inc.          | Utilities          | United States  | 5.49              |
| Sempra                         | Utilities          | United States  | 4.07              |
| American Electric Power Co. In | Utilities          | United States  | 3.86              |
| Dominion Energy                | Utilities          | United States  | 3.78              |
| Exelon Corp.                   | Utilities          | United States  | 3.56              |
| PG&E                           | Utilities          | United States  | 3.48              |
| Xcel Energy Inc.               | Utilities          | United States  | 3.23              |

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

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