

STOXX EUROPE 600 INDUSTRY UTILITIES 30-15

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.

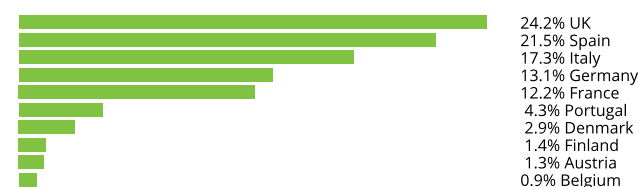
Descriptive statistics

| 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 | 586.0 | 418.0 | 14.4 | 6.6 | 70.1 | 1.7 | 16.8 | 0.4 | 4.7 |
| STOXX Europe 600 | 13,545.5 | 10,632.0 | 17.7 | 6.4 | 321.7 | 1.6 | 3.0 | 0.0 | 3.4 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---|---------------------------|------|------|------|------|------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe 600 Industry Utilities 30-15 | -4.5 | 10.0 | 18.6 | 10.2 | 53.3 | N/A | N/A | 18.8 | 3.3 | 9.0 |
| STOXX Europe 600 | -4.0 | 20.1 | 23.1 | 24.2 | 30.3 | N/A | N/A | 23.3 | 7.5 | 5.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe 600 Industry Utilities 30-15 | N/A | N/A | 20.0 | 20.2 | 21.3 | N/A | N/A | 0.6 | 0.2 | 0.4 |
| STOXX Europe 600 | N/A | N/A | 19.5 | 19.5 | 20.5 | N/A | N/A | 0.9 | 0.3 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe 600 Industry Utilities 30-15 | 0.8 | 0.7 | 0.8 | 0.8 | 0.8 | 10.2 | 11.4 | 12.4 | 13.3 | 13.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Europe 600 Industry Utilities 30-15 | 0.8 | 0.7 | 0.8 | 0.8 | 0.8 | -0.6 | -0.4 | -0.4 | -0.4 | 0.2 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

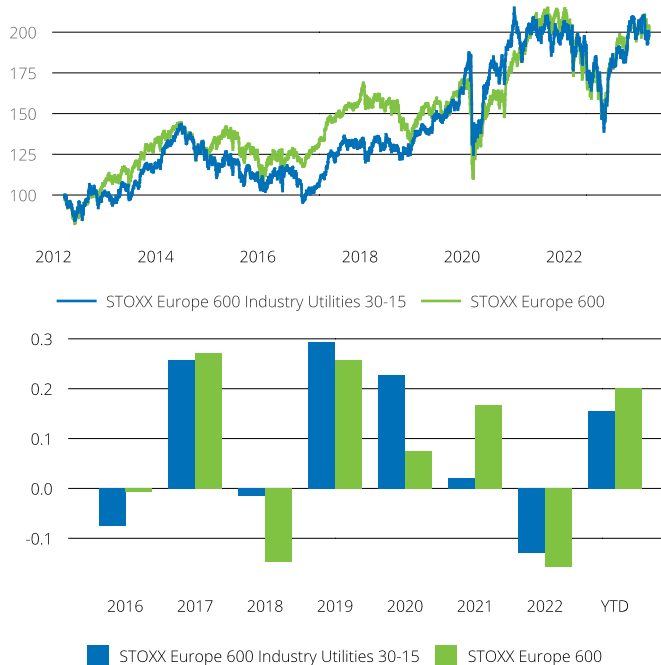
(USD, gross return), all data as of Aug. 31, 2023

INDUSTRY INDICES

STOXX EUROPE 600 INDUSTRY UTILITIES 30-15

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 Industry Utilities 30-15 | 17.0 | 11.4 | 12.3 | 11.4 | 1.6 | 5.6 | 0.7 | 1.1 |
| STOXX Europe 600 | 13.9 | 12.3 | 12.3 | 12.1 | 1.8 | 4.0 | 1.2 | 11.3 |

Performance and annual returns⁴

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 |
|------------------|--------------|----------|-----------|-----------|
| Net Return EUR | CH1169656993 | S60065CR | | .S60065CR |
| Gross Return EUR | CH1169657009 | S60065CG | | .S60065CG |
| Price EUR | CH1169657017 | S60065CP | | .S60065CP |
| Net Return USD | CH1169656977 | S60065CV | | .S60065CV |
| Gross Return USD | CH1169656985 | S60065CX | | .S60065CX |
| Price USD | CH1169657025 | S60065CL | | .S60065CL |

Complete list available here: 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 | <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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to Aug. 31, 2023

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

STOXX EUROPE 600 INDUSTRY UTILITIES 30-15

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------------|-------------|----------|------------|
| IBERDROLA | Utilities | Spain | 16.77 |
| ENEL | Utilities | Italy | 12.52 |
| NATIONAL GRID | Utilities | UK | 11.04 |
| ENGIE | Utilities | France | 7.19 |
| RWE | Utilities | Germany | 6.68 |
| E.ON | Utilities | Germany | 6.00 |
| SCOTTISH & SOUTHERN ENERGY | Utilities | UK | 5.39 |
| VEOLIA ENVIRONNEMENT | Utilities | France | 5.02 |
| EDP ENERGIAS DE PORTUGAL | Utilities | Portugal | 3.05 |
| ORSTED | Utilities | Denmark | 2.91 |

⁵ Based on the composition as of Aug. 31, 2023