

STOXX US UTILITIES

Index description

The STOXX US Utilities Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Utilities Industry. STOXX US 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 US Utilities	1,078.8	1,042.4	29.0	21.8	135.2	2.5	13.0	0.2	2.1
STOXX US	41,557.6	39,702.1	65.0	25.2	2,811.7	0.5	7.1	0.0	2.3

Supersector weighting (top 10)

Country weighting

100.0% Utilities	100.0% USA
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Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX US Utilities	-5.9	-8.1	-11.4	19.9	41.5	N/A	N/A	-11.3	6.2	7.2
STOXX US	-1.7	30.3	15.9	31.3	67.8	N/A	N/A	15.8	9.5	10.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX US Utilities	N/A	N/A	19.1	17.3	22.2	N/A	N/A	-0.8	0.4	0.4
STOXX US	N/A	N/A	18.4	18.7	22.0	N/A	N/A	0.6	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX US Utilities	0.3	0.4	0.6	0.6	0.7	15.1	15.5	15.8	17.0	17.9
Index to benchmark	Beta					Annualized information ratio				
STOXX US Utilities	0.3	0.5	0.7	0.5	0.7	-3.4	-2.6	-1.8	-0.3	-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

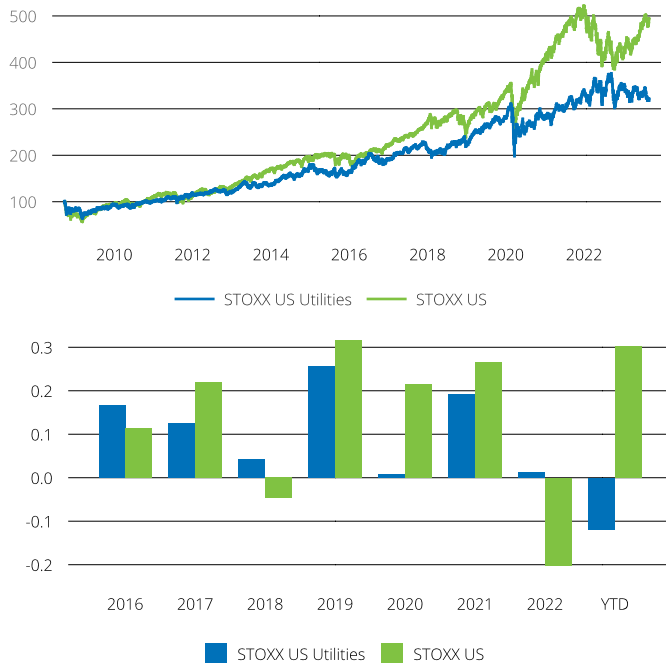
INDUSTRY INDICES

STOXX US UTILITIES

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 US Utilities	21.6	17.1	19.4	17.1	2.0	2.7	2.2	-32.0
STOXX US	26.7	21.2	23.4	20.6	0.1	1.9	2.5	13.0

Performance and annual returns⁴



Methodology

The STOXX US Utilities Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Utilities Industry. STOXX US 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
Net Return EUR	CH1213352045	SWUS65R		.SWUS65R
Gross Return EUR	CH1213352052	SWUS65GR		.SWUS65GR
Price EUR	CH1213352060	SWUS65P		.SWUS65P
Net Return USD	CH1213352011	SWUS65V		.SWUS65V
Gross Return USD	CH1213352029	SWUS65GV		.SWUS65GV
Price USD	CH1213352037	SWUS65L		.SWUS65L

Complete list available here: 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.

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

⁴ STOXX data from Sep. 22, 2008 to Aug. 31, 2023

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

INDUSTRY INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NextEra Energy Inc.	Utilities	USA	12.97
Southern Co.	Utilities	USA	7.09
Duke Energy Corp.	Utilities	USA	6.57
Waste Management Inc.	Utilities	USA	5.59
Sempra	Utilities	USA	4.24
Dominion Energy	Utilities	USA	3.89
American Electric Power Co. In	Utilities	USA	3.86
Exelon Corp.	Utilities	USA	3.82
PG&E	Utilities	USA	3.67
Constellation Energy	Utilities	USA	3.27

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