

# STOXX EUROPE 600 UTILITIES

## 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

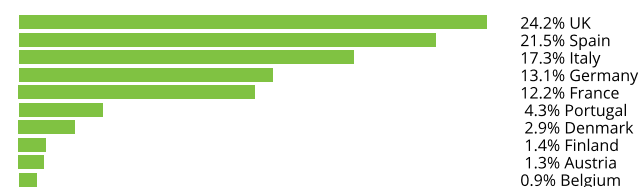
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Utilities	539.9	385.2	13.3	6.1	64.6	1.6	16.8	0.4	4.4
STOXX Europe 600	12,480.4	9,796.0	16.3	5.9	296.4	1.5	3.0	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 Utilities	-3.0	3.4	4.7	6.4	30.5	N/A	N/A	4.8	2.1	5.5
STOXX Europe 600	-2.8	12.1	10.4	25.0	19.9	N/A	N/A	10.5	7.8	3.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Utilities	N/A	N/A	15.8	17.3	19.2	N/A	N/A	-0.0	0.1	0.3
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.5	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Utilities	0.7	0.5	0.6	0.7	0.7	10.2	11.8	12.6	13.4	13.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Utilities	1.0	0.6	0.7	0.7	0.8	-0.3	-0.6	-0.5	-0.4	0.1

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

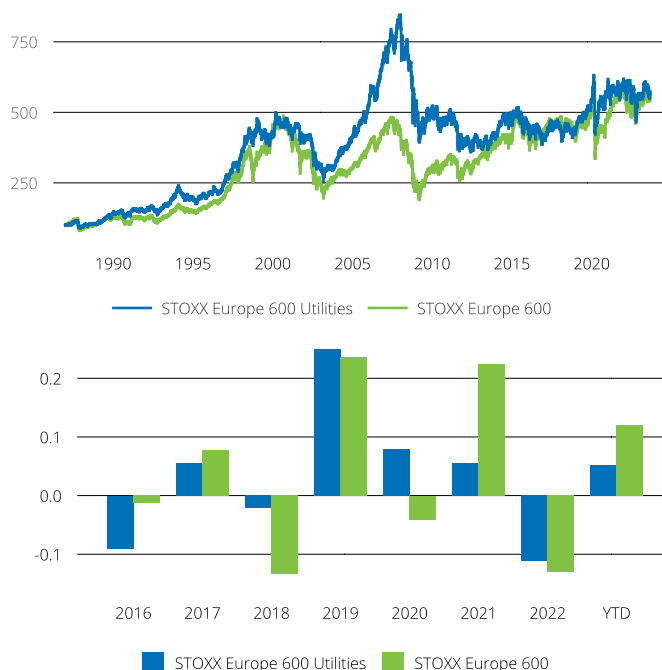
(EUR, price), all data as of Aug. 31, 2023

## SUPERSECTOR INDICES

## STOXX EUROPE 600 UTILITIES

## 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 Utilities	17.0	11.4	12.3	11.4	1.6	4.2	0.7	1.1
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.0	1.2	11.3

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

## 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
Price EUR	EU0009658962	SX6P	SX6P INDEX	.SX6P
Net Return EUR	EU0009658970	SX6R	SX6R INDEX	.SX6R
Net Return USD	EU0009659812	SX6V	SX6V INDEX	.SX6V
Price USD	EU0009659804	SX6L	SX6L INDEX	.SX6L
Gross Return EUR	CH0102634968	SX6GR	SX6GR INDEX	.SX6GR
Gross Return USD	CH0147791609	SX6GV		.SX6GV

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.)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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 Dec. 31, 1986 to Aug. 31, 2023

SUPERSECTOR INDICES

STOXX EUROPE 600 UTILITIES

Top 10 Components<sup>5</sup>

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

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