SUPERSECTOR INDICES

EURO STOXX® CONSTRUCTION & MATERIALS INDEX

Index description
The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 19 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and 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

<table>
<thead>
<tr>
<th>Index</th>
<th>Market cap (EUR bn.)</th>
<th>Components (EUR bn.)</th>
<th>Component weight (%)</th>
<th>Turnover (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Full</td>
<td>Free-float</td>
<td>Mean</td>
<td>Median</td>
</tr>
<tr>
<td>EURO STOXX Construction &amp; Materials Index</td>
<td>196.6</td>
<td>169.2</td>
<td>15.4</td>
<td>9.9</td>
</tr>
<tr>
<td>EURO STOXX Index</td>
<td>6,208.8</td>
<td>4,535.6</td>
<td>14.8</td>
<td>6.9</td>
</tr>
</tbody>
</table>

Supersector weighting (top 10)

- 100.0% Construction & Materials

Country weighting

- 56.4% France
- 20.9% Ireland
- 13.7% Spain
- 7.3% Germany
- 1.7% Austria

Risk and return figures

<table>
<thead>
<tr>
<th>Index returns</th>
<th>Return (%)</th>
<th>Annualized return (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Last month</td>
<td>YTD</td>
</tr>
<tr>
<td>EURO STOXX Construction &amp; Materials Index</td>
<td>1.2</td>
<td>37.1</td>
</tr>
<tr>
<td>EURO STOXX Index</td>
<td>2.8</td>
<td>25.6</td>
</tr>
</tbody>
</table>

Index volatility and risk

<table>
<thead>
<tr>
<th>Index to benchmark</th>
<th>Annualized volatility (%)</th>
<th>Annualized Sharpe ratio²</th>
</tr>
</thead>
<tbody>
<tr>
<td>EURO STOXX Construction &amp; Materials Index</td>
<td>9.5</td>
<td>15.3</td>
</tr>
<tr>
<td>EURO STOXX Index</td>
<td>6.9</td>
<td>12.7</td>
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</tbody>
</table>

Index to benchmark

<table>
<thead>
<tr>
<th>Index to benchmark</th>
<th>Correlation</th>
<th>Tracking error (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>EURO STOXX Construction &amp; Materials Index</td>
<td>0.7</td>
<td>0.9</td>
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</tbody>
</table>

Index to benchmark

<table>
<thead>
<tr>
<th>Index to benchmark</th>
<th>Beta</th>
<th>Annualized information ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>EURO STOXX Construction &amp; Materials Index</td>
<td>0.9</td>
<td>1.1</td>
</tr>
</tbody>
</table>

¹ For information on data calculation, please refer to STOXX calculation reference guide.
² Based on Euribor1m

1 For information on data calculation, please refer to STOXX calculation reference guide.
2 Based on Euribor1m

INNOVATIVE. GLOBAL. INDICES.
SUPERSECTOR INDICES
EURO STOXX® CONSTRUCTION & MATERIALS INDEX

Fundamentals (for last 12 months)

<table>
<thead>
<tr>
<th>Index</th>
<th>Price/earnings incl. negative</th>
<th>Price/earnings excl. negative</th>
<th>Dividend yield (%)</th>
<th>Price/ sales</th>
<th>Price/cash flow</th>
</tr>
</thead>
<tbody>
<tr>
<td>EURO STOXX Construction &amp; Materials Index</td>
<td>21.4</td>
<td>15.1</td>
<td>4.0</td>
<td>0.8</td>
<td>15.0</td>
</tr>
<tr>
<td>EURO STOXX Index</td>
<td>18.7</td>
<td>15.6</td>
<td>3.9</td>
<td>1.1</td>
<td>9.6</td>
</tr>
</tbody>
</table>

Performance and annual returns

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

<table>
<thead>
<tr>
<th>Index</th>
<th>ISIN</th>
<th>Symbol</th>
<th>Bloomberg</th>
<th>Reuters</th>
</tr>
</thead>
<tbody>
<tr>
<td>Gross Return EUR</td>
<td>CH0002630941</td>
<td>SXGT</td>
<td>SXGT</td>
<td></td>
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<tr>
<td>Gross Return EUR</td>
<td>CH0002630941</td>
<td>SXGT</td>
<td>SXGT</td>
<td></td>
</tr>
<tr>
<td>Net Return EUR</td>
<td>EU0005965817</td>
<td>SXOT</td>
<td>SXOT INDEX</td>
<td></td>
</tr>
<tr>
<td>Net Return EUR</td>
<td>EU0005965817</td>
<td>SXOT</td>
<td>SXOT INDEX</td>
<td></td>
</tr>
<tr>
<td>Price EUR</td>
<td>EU0005965819</td>
<td>SXOE</td>
<td>SXOE INDEX</td>
<td></td>
</tr>
<tr>
<td>Price EUR</td>
<td>EU0005965819</td>
<td>SXOE</td>
<td>SXOE INDEX</td>
<td></td>
</tr>
<tr>
<td>Price USD</td>
<td>EU0005969358</td>
<td>SXOU</td>
<td>SXOU INDEX</td>
<td></td>
</tr>
<tr>
<td>Price USD</td>
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<td>SXOU INDEX</td>
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<tr>
<td>Price USD</td>
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<td>SXOK INDEX</td>
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<tr>
<td>Price USD</td>
<td>EU0005969340</td>
<td>SXOK</td>
<td>SXOK INDEX</td>
<td></td>
</tr>
</tbody>
</table>

Quick facts

- Weighting: Free-float market cap
- Cap factor: None except for the STOXX Europe 600 Supersectors, where the largest company is capped at 30% and the second largest at 15%
- 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.

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STOXX is part of Deutsche Boerse Group

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.

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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.

3 STOXX data from Dec. 31, 2000 to Nov. 29, 2019
4 gr. div. yield is calculated as gr. return index return minus price index return (EUR, gross return), all data as of Nov. 29, 2019

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### Top 10 Components

<table>
<thead>
<tr>
<th>Company</th>
<th>Supersector</th>
<th>Country</th>
<th>Weight (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>VINCI</td>
<td>Construction &amp; Materials</td>
<td>FR</td>
<td>32.41</td>
</tr>
<tr>
<td>CRH</td>
<td>Construction &amp; Materials</td>
<td>IE</td>
<td>16.36</td>
</tr>
<tr>
<td>SAINT GOBAIN</td>
<td>Construction &amp; Materials</td>
<td>FR</td>
<td>11.87</td>
</tr>
<tr>
<td>FERROVIAL</td>
<td>Construction &amp; Materials</td>
<td>ES</td>
<td>7.95</td>
</tr>
<tr>
<td>BOUYGUES</td>
<td>Construction &amp; Materials</td>
<td>FR</td>
<td>6.39</td>
</tr>
<tr>
<td>HEIDELBERGCEMENT</td>
<td>Construction &amp; Materials</td>
<td>DE</td>
<td>5.86</td>
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<tr>
<td>ACS</td>
<td>Construction &amp; Materials</td>
<td>ES</td>
<td>5.74</td>
</tr>
<tr>
<td>EIFFAGE</td>
<td>Construction &amp; Materials</td>
<td>FR</td>
<td>5.74</td>
</tr>
<tr>
<td>KINGSPAN GPP</td>
<td>Construction &amp; Materials</td>
<td>IE</td>
<td>4.50</td>
</tr>
<tr>
<td>WIENERBERGER</td>
<td>Construction &amp; Materials</td>
<td>AT</td>
<td>1.71</td>
</tr>
</tbody>
</table>

5 Based on the composition as of Nov. 29, 2019