

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

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Construction & Materials Index	187.5	160.9	13.4	10.2	50.0	2.0	31.1	1.3	N/A
EURO STOXX Index	5,913.2	4,318.8	14.1	6.4	130.9	1.5	3.0	0.0	N/A

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
EURO STOXX Construction & Materials Index	8.1	26.0	3.8	30.4	52.7	N/A	N/A	3.9	9.4	9.0
EURO STOXX Index	5.2	18.0	1.5	30.5	38.2	N/A	N/A	1.5	9.4	6.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX Construction & Materials Index	12.6	13.0	15.3	16.2	18.8	N/A	N/A	0.3	0.5	0.5
EURO STOXX Index	7.2	11.6	12.8	13.6	16.7	N/A	N/A	N/A	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Construction & Materials Index	0.8	0.8	0.9	0.9	0.9	7.4	7.0	7.8	7.7	8.3
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Construction & Materials Index	1.4	1.0	1.0	1.1	1.0	4.9	2.9	0.3	0.0	0.2

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

² Based on Euribor1m

(EUR, gross return), all data as of Apr. 30, 2019

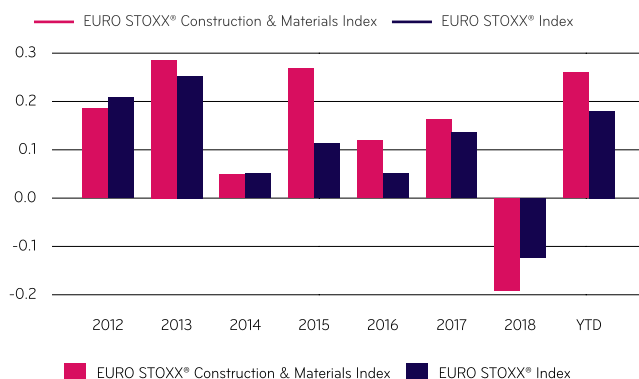
SUPERSECTOR INDICES

EURO STOXX® CONSTRUCTION & MATERIALS INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%)	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Construction & Materials Index	19.6	14.4	16.9	14.4	1.8	3.4	0.7	0.4
EURO STOXX Index	16.8	14.2	15.8	14.1	1.6	3.2	1.1	0.9

Performance and annual returns³



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
Gross Return EUR	CH0102630941	SXOGT		
Gross Return EUR	CH0102630941	SXOGT		
Net Return EUR	EU0009658517	SXOT	SXOT INDEX	.SXOT
Net Return EUR	EU0009658517	SXOT	SXOT INDEX	.SXOT
Price EUR	EU0009658509	SXOE	SXOE INDEX	.SXOE
Price EUR	EU0009658509	SXOE	SXOE INDEX	.SXOE
Net Return USD	EU0009659358	SXOU	SXOU INDEX	.SXOU
Net Return USD	EU0009659358	SXOU	SXOU INDEX	.SXOU
Price USD	EU0009659341	SXOK	SXOK INDEX	.SXOK
Price USD	EU0009659341	SXOK	SXOK INDEX	.SXOK

Complete list available here: 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 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.

³ STOXX data from Dec. 31, 2000 to Apr. 30, 2019

⁴ gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Apr. 30, 2019

CONTACT DETAILS

STOXX customer support

P +41 43 430 7272
 customersupport@stoxx.com
 www.stoxx.com

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.

DISCLAIMER

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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.

SUPERSECTOR INDICES**EURO STOXX® CONSTRUCTION & MATERIALS INDEX****Top 10 Components⁵**

Company	Supersector	Country	Weight (%)
VINCI	Construction & Materials	FR	31.06
CRH	Construction & Materials	IE	15.69
SAINT GOBAIN	Construction & Materials	FR	12.38
ACS	Construction & Materials	ES	7.00
FERROVIAL	Construction & Materials	ES	6.73
HEIDELBERGCEMENT	Construction & Materials	DE	6.61
BOUYGUES	Construction & Materials	FR	6.11
EIFFAGE	Construction & Materials	FR	5.67
KINGSPAN GRP	Construction & Materials	IE	4.49
HOCHTIEF	Construction & Materials	DE	1.50

⁵ Based on the composition as of Apr. 30, 2019
