STOXX® ASIA/PACIFIC 600 CONSTRUCTION & MATERIALS INDEX

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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Asia/Pacific 600 Construction & Materials Index	130.0	125.3	6.6	3.3	59.3	1.9	47.4	1.5	2.6
STOXX Asia/Pacific 600 Index	7,561.2	6,336.0	10.6	4.4	197.6	1.4	3.1	0.0	2.9

Supersector weighting (top 10)

100.0% Construction & Materials

Country weighting

90.3% Japan

7.6% Australia

2.1% New Zealand

Risk and return figures[1]

Index returns						Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Asia/Pacific 600 Construction & Materials Index	5.6	19.7	16.1	13.8	4.2	N/A	N/A	16.2	4.4	0.8
STOXX Asia/Pacific 600 Index	4.1	7.6	12.4	17.7	14.4	N/A	N/A	12.5	5.6	2.8
Index volatility and risk				Annualized volatility (%)				Annualized Sharpe ratio[2]		
STOXX Asia/Pacific 600 Construction & Materials Index	20.9	17.7	21.0	21.1	21.1	N/A	N/A	0.6	0.2	0.0
STOXX Asia/Pacific 600 Index	15.1	13.3	16.5	15.7	16.2	N/A	N/A	0.6	0.4	0.2
Index to benchmark				Correlation				Tracking error (%)		
STOXX Asia/Pacific 600 Construction & Materials Index	0.9	0.8	0.9	0.9	0.9	10.0	10.0	9.7	11.1	10.5
Index to benchmark				Beta				Annualized information ratio		
STOXX Asia/Pacific 600 Construction & Materials Index	1.3	1.1	1.1	1.1	1.1	1.7	2.2	0.4	-0.1	-0.1

STOXX Ltd. is part of Qontigo

SUPERSECTOR INDICES
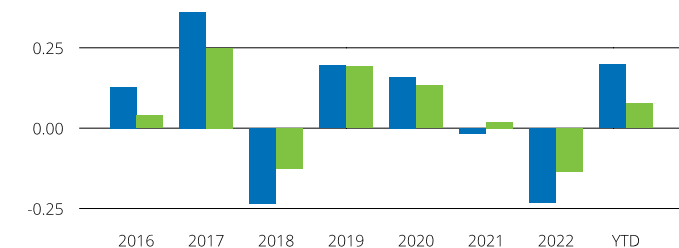# STOXX® ASIA/PACIFIC 600 CONSTRUCTION & MATERIALS

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 Asia/Pacific 600 Construction & Materials Index	22.2	18.7	20.2	18.7	1.6	2.3	0.9	29.9
STOXX Asia/Pacific 600 Index	15.8	15.3	14.6	15.1	1.5	2.9	1.2	3.6

Performance and annual returns[4]
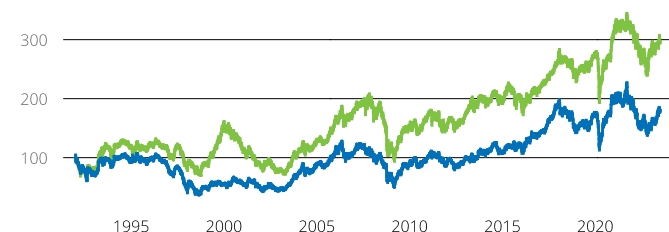
— STOXX® Asia/Pacific 600 Construction & Materials Index

— STOXX® Asia/Pacific 600 Index

■ STOXX® Asia/Pacific 600 Construction & Materials Index

■ STOXX® Asia/Pacific 600 Index

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
Net Return	EUR	CH0111486624	SXP1CNSR	SXP1CNSR INDEX	.SXP1CNSR
Price	EUR	CH0111486608	SXP1CNSE	SXP1CNSE INDEX	.SXP1CNSE
Net Return	USD	CH0111486632	SXP1CNST	SXP1CNST INDEX	.SXP1CNST
Price	USD	CH0111486616	SXP1CNS	SXP1CNS INDEX	.SXP1CNS
Price	USD	CH0111486616	SXP1CNS	SXP1CNS INDEX	.SXP1CNS

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
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.

CONTACT DETAILS
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Dec. 31, 1991 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

SUPERSECTOR INDICES
STOXX® ASIA/PACIFIC 600 CONSTRUCTION & MATERIALS INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Daikin Industries Ltd.	Construction & Materials	Japan	47.36
Kajima Corp.	Construction & Materials	Japan	5.84
Taisei Corp.	Construction & Materials	Japan	5.23
Obayashi Corp.	Construction & Materials	Japan	4.96
Toto Ltd.	Construction & Materials	Japan	4.23
Shimizu Corp.	Construction & Materials	Japan	3.36
WORLEY	Construction & Materials	Australia	3.08
LIXIL CORP	Construction & Materials	Japan	2.89
Lend Lease Group	Construction & Materials	Australia	2.84
Haseko Corp.	Construction & Materials	Japan	2.67

[5] Based on the composition as of Jun. 30, 2023