

# STOXX® GLOBAL 3000 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

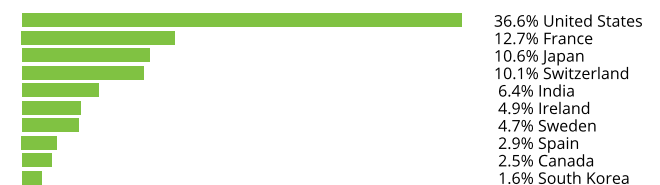
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 3000 Construction & Materials Index	1,056.2	935.2	9.9	5.3	66.9	1.9	7.2	0.2	5.5
STOXX Global 3000 Index	71,067.3	62,234.3	20.7	6.1	2,655.1	0.9	4.3	0.0	3.2

## 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 Global 3000 Construction & Materials Index	-2.8	11.4	8.9	46.9	37.4	N/A	N/A	9.0	13.8	6.6
STOXX Global 3000 Index	-1.0	7.9	1.6	36.2	42.4	N/A	N/A	1.6	10.9	7.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global 3000 Construction & Materials Index	11.9	15.2	20.0	17.9	19.0	N/A	N/A	0.3	0.7	0.3
STOXX Global 3000 Index	10.5	12.0	17.3	15.6	17.8	N/A	N/A	-0.0	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 3000 Construction & Materials Index	0.8	0.8	0.9	0.9	0.9	6.0	8.3	8.8	8.9	9.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 3000 Construction & Materials Index	0.9	1.1	1.0	1.0	0.9	-3.6	1.0	0.8	0.3	-0.1

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

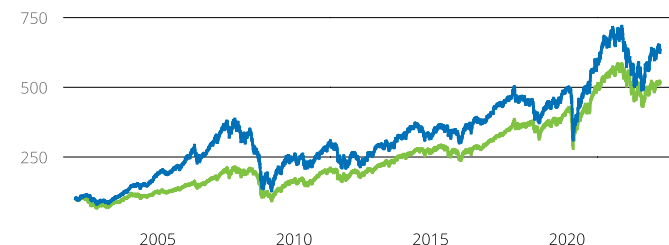
(USD, gross return), all data as of May 31, 2023

## SUPERSECTOR INDICES

## STOXX® GLOBAL 3000 CONSTRUCTION &amp; MATERIALS INDEX

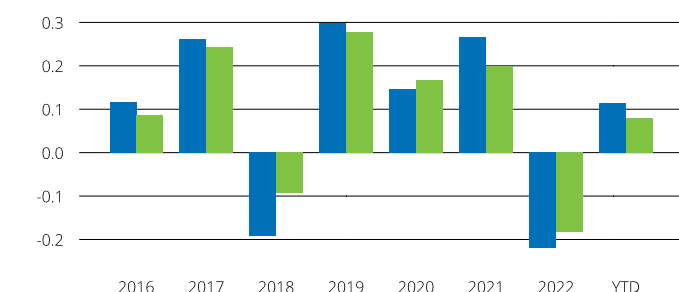
## Fundamentals (for last 12 months)

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 Global 3000 Construction & Materials Index	17.3	16.3	16.7	16.3	2.2	2.3	0.9	4.1
STOXX Global 3000 Index	21.0	16.8	17.3	16.2	0.1	2.3	1.6	6.3

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

— STOXX® Global 3000 Construction &amp; Materials Index

— STOXX® Global 3000 Index



■ STOXX® Global 3000 Construction &amp; Materials Index ■ STOXX® Global 3000 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
Gross Return EUR	CH0121742818	SXG23GR	SXG23GR INDEX	.SXG23GR
Gross Return EUR	CH0121742818	SXG23GR	SXG23GR INDEX	.SXG23GR
Net Return EUR	CH0121742784	SXG23R	SXG23R INDEX	.SXG23R
Net Return EUR	CH0121742784	SXG23R	SXG23R INDEX	.SXG23R
Price EUR	CH0121742776	SXG23P	SXG23P INDEX	.SXG23P
Price EUR	CH0121742776	SXG23P	SXG23P INDEX	.SXG23P
Gross Return USD	CH0121742826	SXG23GV	SXG23GV INDEX	.SXG23GV
Gross Return USD	CH0121742826	SXG23GV	SXG23GV INDEX	.SXG23GV
Net Return USD	CH0121742800	SXG23V	SXG23V INDEX	.SXG23V
Net Return USD	CH0121742800	SXG23V	SXG23V INDEX	.SXG23V

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.)

To learn more about the inception date, currency versions, 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 27, 2001 to May 31, 2023

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

## STOXX® GLOBAL 3000 CONSTRUCTION &amp; MATERIALS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
VINCI	Construction & Materials	France	7.16
Daikin Industries Ltd.	Construction & Materials	Japan	5.96
SIKA	Construction & Materials	Switzerland	4.23
Trane Technologies	Construction & Materials	United States	4.02
CRH	Construction & Materials	Ireland	3.78
Carrier Global	Construction & Materials	United States	3.66
Holcim	Construction & Materials	Switzerland	3.47
SAINT GOBAIN	Construction & Materials	France	3.05
Larsen & Toubro Ltd	Construction & Materials	India	2.96
Vulcan Materials Co.	Construction & Materials	United States	2.78

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

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