

ISTOXX® EUROPE CENTENARY SELECT 30 INDEX

Index description

The iSTOXX Europe Centenary Select 30 Index selects those companies from the STOXX Europe 600 that are at least 100 years old, are expected to pay a dividend within the next month and have shown a high beta historically.

The monthly selection process includes measures to exclude low liquidity stocks and to limit the number of companies per industry. All 30 constituents are weighted according to their three-month ADTV in EUR and capped at 10%.

Key facts

» Companies are selected from one of Europe's most representative indices, the STOXX Europe 600

» Offers investment into established firms with a long history

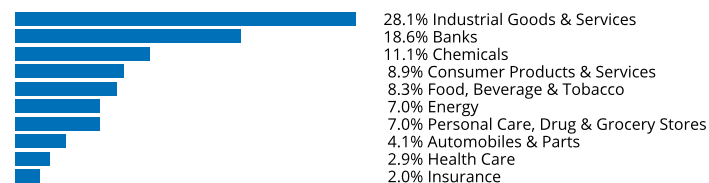
» High liquidity is ensured by applying a EUR 15 mn ADTV filter and ADTV weighting scheme

» Attractive dividend yield thanks to an overlay that selects companies that are about to pay a dividend and by updating the portfolio monthly

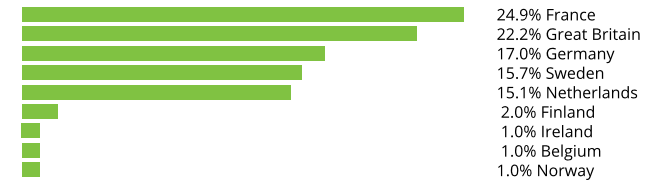
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Europe Centenary Select 30 Index	N/A	112.5	3.7	2.3	8.0	0.9	7.1	0.8	532.4
STOXX Europe 600 Index	14,203.3	11,110.9	18.5	6.6	329.2	1.5	3.0	0.0	3.4

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
iSTOXX Europe Centenary Select 30 Index	4.0	20.5	23.3	51.7	10.5	N/A	N/A	23.5	15.1	2.0
STOXX Europe 600 Index	3.2	17.6	20.2	34.9	32.2	N/A	N/A	20.3	10.6	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Europe Centenary Select 30 Index	19.2	21.9	26.0	26.2	27.4	N/A	N/A	0.8	0.5	0.1
STOXX Europe 600 Index	15.8	16.3	19.7	19.5	20.5	N/A	N/A	0.9	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Europe Centenary Select 30 Index	0.9	0.9	0.9	0.9	0.9	7.5	8.6	9.9	11.0	10.9
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Europe Centenary Select 30 Index	1.1	1.3	1.2	1.2	1.2	1.3	0.6	0.4	0.4	-0.2

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

² Based on EURIBOR1M

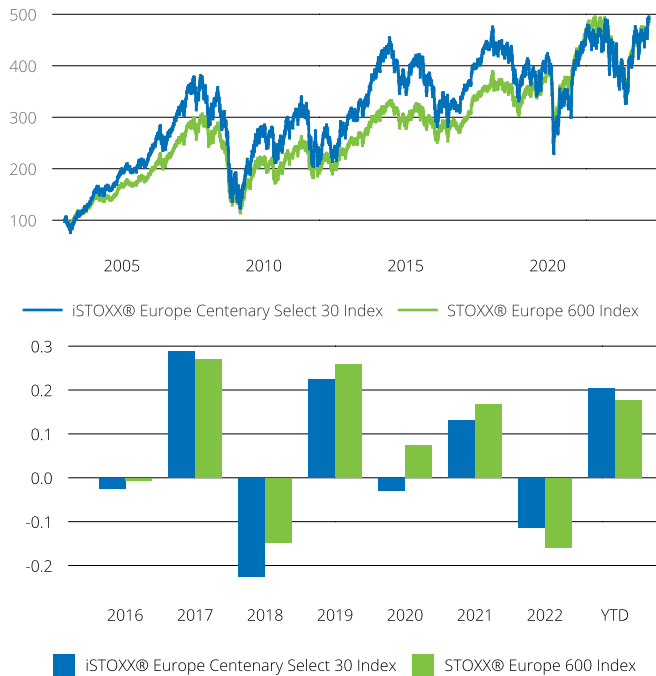
(USD, gross return), all data as of Jul. 31, 2023

ISTOXX® EUROPE CENTENARY SELECT 30 INDEX

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
iSTOXX Europe Centenary Select 30 Index	17.8	11.4	13.2	11.4	1.3	11.2	0.8	9.1
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	3.9	1.2	5.9

Performance and annual returns⁴



Methodology

The index universe is defined by all companies in the STOXX Europe 600 that are at least 100 years old.

In a first step, a liquidity filter is applied to the universe: Only companies with a three-month average daily trading volume (ADTV) greater than EUR 15 mn are selected. In a second step, all remaining companies whose six-month beta to the EURO STOXX 50 is above 1.5 or country of domicile represents 0.5% or less of the STOXX Europe 600 are excluded from the universe of selection.

All remaining companies are ranked in descending order by their six-month beta to the EURO STOXX 50. Among all companies that will pay a dividend within the next month, the top 20 are selected (or all of them if there are less than 20). The index composition is completed with the top constituents that are not expected to pay a dividend in the next month (with a maximum of seven constituents per industry).

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0289956192	SXEC33GR		.SXEC33GR
Net Return EUR	CH0289956184	SXEC33R		.SXEC33R
Net Return EUR	CH0289956184	SXEC33R		.SXEC33R
Price EUR	CH0289956168	SXEC33P	SXEC33P INDEX	.SXEC33P
Price EUR	CH0289956168	SXEC33P	SXEC33P INDEX	.SXEC33P
Gross Return USD	CH0289956234	SXEC33GV		.SXEC33GV
Net Return USD	CH0289956218	SXEC33V		.SXEC33V
Net Return USD	CH0289956218	SXEC33V		.SXEC33V
Price USD	CH0289956200	SXEC33L		.SXEC33L
Price USD	CH0289956200	SXEC33L		.SXEC33L

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Based on ADTV
Cap factor	10%
No. of components	30
Review frequency	Monthly
Calculation/distribution	Real-time for the price version, end-of-day for the others
Calculation hours	Real-time (09:00 to 18:00)
Base value/base date	100 as of Dec. 23, 2002
History	Available from Dec. 23, 2002
Inception date	Aug. 4, 2015

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 | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Brse Group 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, Deutsche Brse Group 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, Deutsche Brse Group 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, Deutsche Brse Group 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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 23, 2002 to Jul. 31, 2023

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

ISTOXX® EUROPE CENTENARY SELECT 30 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
BASF	Chemicals	Germany	7.11
Kering	Consumer Products & Services	France	7.06
BP	Energy	Great Britain	6.99
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	6.98
VOLVO B	Industrial Goods & Services	Sweden	6.98
SIEMENS	Industrial Goods & Services	Germany	6.97
GRP SOCIETE GENERALE	Banks	France	6.91
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	6.77
BARCLAYS	Banks	Great Britain	6.71
HEINEKEN	Food, Beverage & Tobacco	Netherlands	6.30

⁵ Based on the composition as of Jul. 31, 2023
