

ISTOXX® EUROPE CENTENARY INDEX

Index description

The iSTOXX Europe Centenary indices aim to measure European companies that were founded at least 100 years ago.

Key facts

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

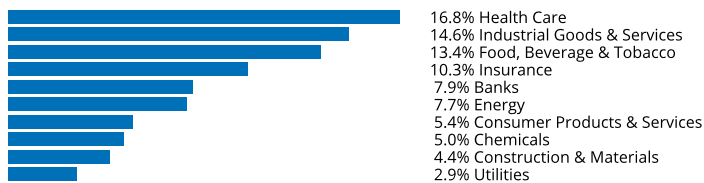
»Captures the performance of established firms with a long history

»First of its kind

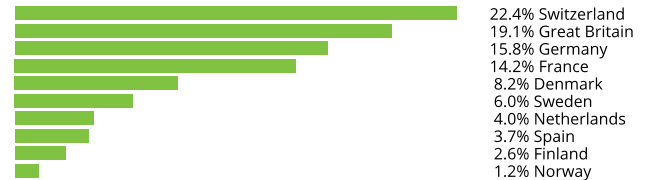
Descriptive statistics

| 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 Index | 4,715.4 | 4,015.2 | 22.7 | 8.7 | 321.1 | 1.5 | 8.0 | 0.0 | 9.0 |
| STOXX Europe 600 Index | 13,782.7 | 10,773.6 | 18.0 | 6.2 | 321.1 | 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 Index | 4.1 | 12.6 | 19.9 | 32.3 | 30.5 | N/A | N/A | 20.1 | 9.9 | 5.5 |
| STOXX Europe 600 Index | 4.8 | 13.9 | 22.3 | 36.3 | 32.3 | N/A | N/A | 22.5 | 11.0 | 5.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Europe Centenary Index | 13.7 | 15.9 | 19.6 | 18.6 | 19.9 | N/A | N/A | 0.8 | 0.5 | 0.3 |
| STOXX Europe 600 Index | 13.3 | 16.5 | 20.5 | 19.5 | 20.5 | N/A | N/A | 0.8 | 0.5 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Europe Centenary Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.5 | 2.8 | 2.9 | 2.8 | 2.7 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Europe Centenary Index | 1.0 | 1.0 | 0.9 | 0.9 | 1.0 | -3.1 | -0.9 | -0.8 | -0.4 | -0.2 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

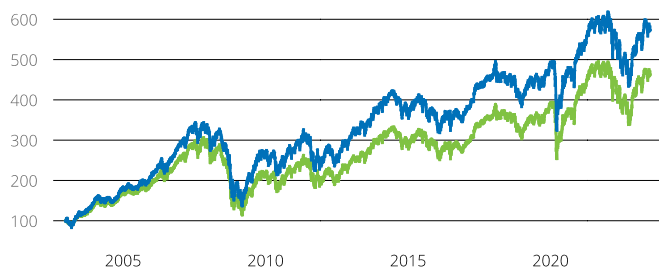
(USD, gross return), all data as of Jun. 30, 2023

ISTOXX INDICES

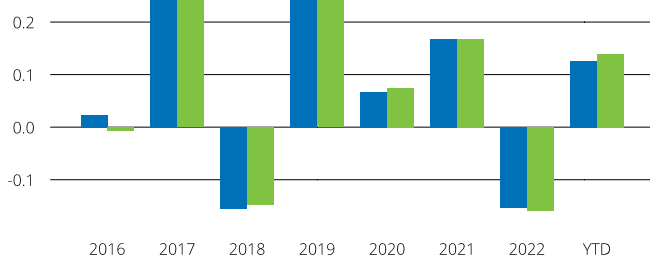
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Fundamentals (for last 12 months)

| 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 Index | 14.9 | 13.1 | 13.5 | 12.9 | 1.9 | 4.0 | 1.3 | 14.1 |
| STOXX Europe 600 Index | 15.7 | 13.2 | 13.8 | 12.9 | 1.9 | 3.9 | 1.2 | 7.1 |

Performance and annual returns⁴

— iSTOXX® Europe Centenary Index — STOXX® Europe 600 Index



■ iSTOXX® Europe Centenary Index ■ STOXX® Europe 600 Index

Methodology

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

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|-----------|-----------|
| Gross Return EUR | CH0289957323 | SXECENGR | | .SXECENGR |
| Net Return EUR | CH0289957315 | SXECENR | | .SXECENR |
| Net Return EUR | CH0289957315 | SXECENR | | .SXECENR |
| Price EUR | CH0289956259 | SXECENP | | .SXECENP |
| Price EUR | CH0289956259 | SXECENP | | .SXECENP |
| Gross Return USD | CH0289957398 | SXECENGV | | .SXECENGV |
| Net Return USD | CH0289957364 | SXECENV | | .SXECENV |
| Net Return USD | CH0289957364 | SXECENV | | .SXECENV |
| Price USD | CH0289957356 | SXECENL | | .SXECENL |
| Price USD | CH0289957356 | SXECENL | | .SXECENL |

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

Quick facts

| | |
|--------------------------|---|
| Weighting | Free float market cap |
| Cap factor | 10% |
| No. of components | Variable |
| Review frequency | Monthly |
| Calculation/distribution | Real-time for the price versions, end of day for the others |
| Calculation hours | Real-time (9.00 to 18:00) |
| Base value/base date | 100 as of Dec. 23, 2002 |
| History | Available from Dec. 23, 2002 |
| Inception date | August 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

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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 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 Jun. 30, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|------------------------------|----------------|-------------------|
| NESTLE | Food, Beverage & Tobacco | Switzerland | 8.00 |
| NOVO NORDISK B | Health Care | Denmark | 6.49 |
| ROCHE HLDG P | Health Care | Switzerland | 5.35 |
| SHELL | Energy | Great Britain | 5.11 |
| SIEMENS | Industrial Goods & Services | Germany | 3.10 |
| L'OREAL | Consumer Products & Services | France | 2.82 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | France | 2.58 |
| BP | Energy | Great Britain | 2.55 |
| ALLIANZ | Insurance | Germany | 2.34 |
| AIR LIQUIDE | Chemicals | France | 2.34 |

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