

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

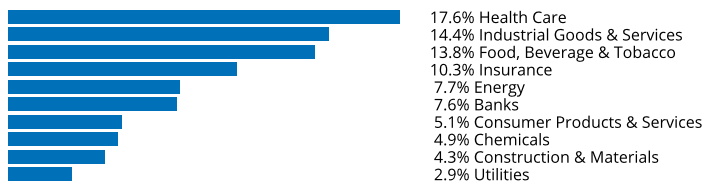
»Captures the performance of established firms with a long history

»First of its kind

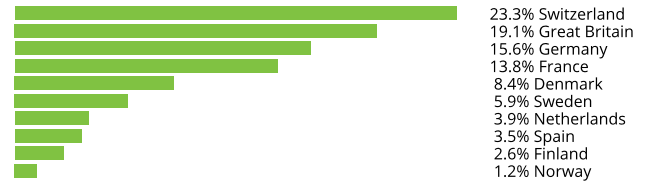
Descriptive statistics

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	4,534.0	3,887.2	22.1	8.4	324.6	1.6	8.4	0.0	8.8
STOXX Europe 600 Index	13,145.3	10,320.3	17.2	6.0	324.6	0.4	3.1	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	-6.7	8.1	3.5	32.9	25.1	N/A	N/A	3.5	10.0	4.6
STOXX Europe 600 Index	-5.7	8.7	4.8	35.4	25.5	N/A	N/A	4.8	10.7	4.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Europe Centenary Index	14.3	16.6	20.6	19.1	19.9	N/A	N/A	0.0	0.5	0.2
STOXX Europe 600 Index	13.5	17.3	21.6	19.9	20.5	N/A	N/A	0.1	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Europe Centenary Index	1.0	1.0	1.0	1.0	1.0	2.5	2.9	3.0	2.8	2.7
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Europe Centenary Index	1.0	0.9	0.9	0.9	1.0	-4.7	-0.5	-0.5	-0.3	-0.1

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

² Based on EURIBOR1M

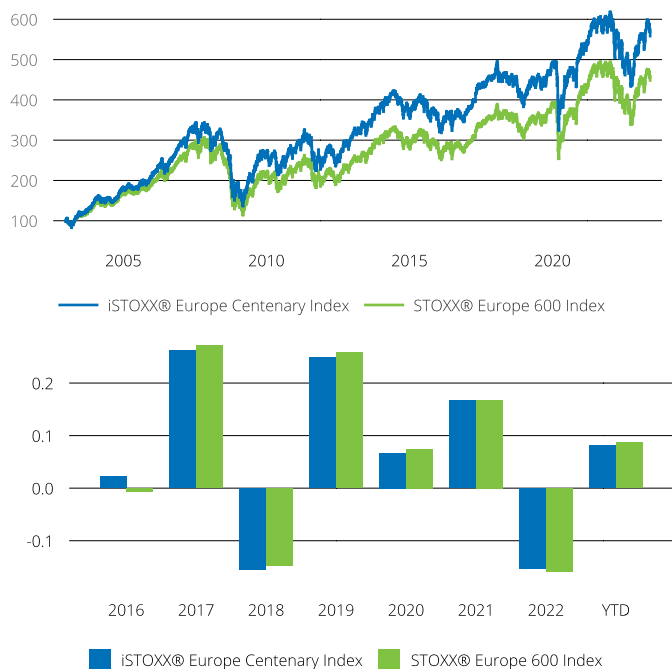
(USD, gross return), all data as of May 31, 2023

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	14.3	12.8	13.1	12.7	1.9	3.5	1.2	13.7
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	3.3	1.2	1.7

Performance and annual returns⁴

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 May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	8.35
NOVO NORDISK B	Health Care	Denmark	6.74
ROCHE HLDG P	Health Care	Switzerland	5.70
SHELL	Energy	Great Britain	4.98
SIEMENS	Industrial Goods & Services	Germany	3.15
BP	Energy	Great Britain	2.74
L'OREAL	Consumer Products & Services	France	2.65
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.53
AIR LIQUIDE	Chemicals	France	2.25
ALLIANZ	Insurance	Germany	2.21

⁵ Based on the composition as of May 31, 2023
