# EURO STOXX® LOW RISK WEIGHTED 100 INDEX

## Stated objective

STOXX Low Risk Weighted Indices represent the lowest volatility companies within the respective underlying index, such as the EURO STOXX 50, the STOXX Europe 600 and the EURO STOXX. Components are selected according to their 12-month historical volatility and weighted by the inverse of their 12-month historical volatility.

## Key facts

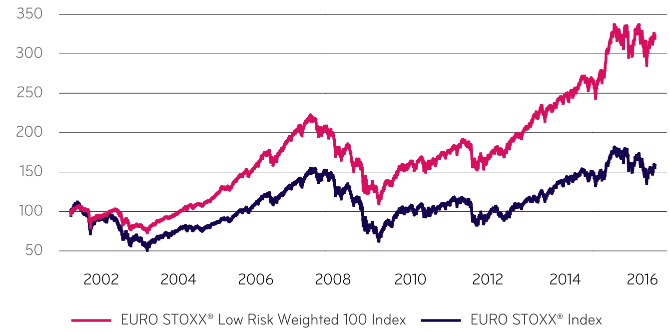
» The indices provide an alternative weighting concept based on stock price volatility rather than market cap

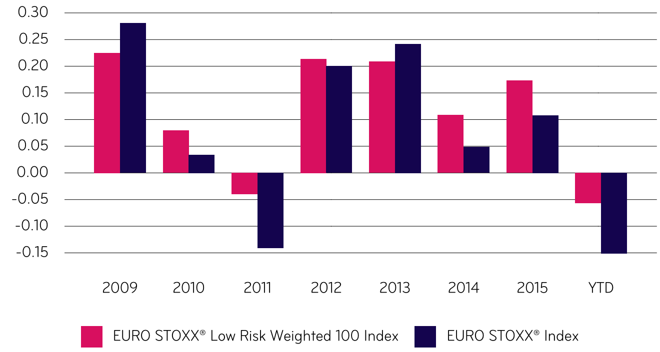
» Minimum average daily value traded (ADVT) facilitates trading and is based on well-known equity indices - EURO STOXX 50, EURO STOXX, STOXX Europe 600

## Risk and return figures[1]

| Index returns | | | | | Return (%) | | | | | Annualized return (%) |
|---|---|---|---|---|---|---|---|---|---|---|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| EURO STOXX Low Risk Weighted 100 Index | 0.5 | -1.9 | -0.7 | 42.3 | 68.8 | 5.6 | -5.6 | -0.7 | 12.2 | 10.7 |
| EURO STOXX Index | 1.4 | -5.3 | -10.2 | 30.5 | 32.1 | 17.3 | -15.1 | -9.9 | 9.0 | 5.6 |
| **Index volatility and risk** | | | | | **Annualized volatility (%)** | | | | | **Annualized Sharpe ratio[2]** |
| EURO STOXX Low Risk Weighted 100 Index | 11.8 | 18.6 | 18.4 | 13.9 | 14.7 | -0.5 | -0.4 | -0.0 | 0.8 | 0.7 |
| EURO STOXX Index | 18.7 | 24.4 | 23.4 | 18.3 | 20.5 | 0.1 | -0.7 | -0.4 | 0.5 | 0.3 |
| **Index to benchmark** | | | | | **Correlation** | | | | | **Tracking error (%)** |
| EURO STOXX Low Risk Weighted 100 Index | 0.8 | 0.8 | 0.8 | 0.8 | 0.8 | 8.2 | 11.1 | 11.9 | 9.3 | 10.0 |
| **Index to benchmark** | | | | | **Beta** | | | | | **Annualized information ratio** |
| EURO STOXX Low Risk Weighted 100 Index | 0.7 | 0.8 | 0.8 | 0.8 | 0.8 | -1.3 | 0.5 | 0.5 | -0.0 | -0.1 |

## Performance and annual returns[3]




[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on Euribor1m
[3] STOXX data from Mar. 19, 2001 to Apr. 29, 2016

(EUR, gross return), all data as of Apr. 29, 2016

## Methodology

Components are selected based on a 12-month historical volatility ranking. Components are ranked from lowest to highest volatility. Weights are calculated by using the inverse of the 12-month historical volatility. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

**Quick facts**

| | |
|---|---|
| Weighting | Inverse of 12-month historical volatility |
| Cap factor | 10% |
| No. of components | Fixed, number of components indicated in the index name |
| Review frequency | Quarterly (March, June, September, December) |
| Calculation/distribution | Price (EUR): realtime (every 15 seconds)<br>Price (USD), net return, gross return (EUR, USD): end-of-day |
| Calculation hours | Realtime: 9:00 am - 6:00 pm CET<br>End-of-day: 6:00 pm CET |
| Base value/base date | 100 as of Jan. 31, 2011 |
| History | Available daily back to Mar. 19, 2001 |
| Inception date | Oct. 4, 2012 |

## Versions and symbols

| Index | | ISIN | Symbol | Bloomberg | Reuters |
|---|---|---|---|---|---|
| Gross Return | EUR | CH0190732971 | SXLV1GT | SXLV1GT INDEX | .SXLV1GT |
| Net Return | EUR | CH0190733011 | SXLV1T | SXLV1T INDEX | .SXLV1T |
| Price | EUR | CH0190733060 | SXLV1E | SXLV1E INDEX | .SXLV1E |
| Gross Return | USD | CH0190732997 | SXLV1GU | SXLV1GU INDEX | .SXLV1GU |
| Net Return | USD | CH0190733037 | SXLV1U | SXLV1U INDEX | .SXLV1U |
| Price | USD | CH0190733086 | SXLV1K | SXLV1K INDEX | .SXLV1K |

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

**CONTACT DETAILS**

**STOXX customer support**
P +41 58 399 5900
customersupport@stoxx.com
www.stoxx.com

**Zurich/headquarters:**
P +41 58 399 5300

Frankfurt: P +49 69 211 13243
London: P +44 207 862 7680
New York: P +1 212 669 6426

Hong Kong: P +852 6307 9316
Sydney: P +61 2 9089 8844
Tokyo: P +81 3 5847 8248

**STOXX is part of Deutsche Boerse Group**
**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.
**DISCLAIMER**
STOXX, Deutsche Börse 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 Börse 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 Börse 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 Börse 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.

# EURO STOXX® LOW RISK WEIGHTED 100 INDEX

## Top 10 Components[4]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| MAN | Industrial Goods & Services | DE | 2.83 |
| GRP BRUXELLES LAMBERT | Financial Services | BE | 1.31 |
| IBERDROLA | Utilities | ES | 1.28 |
| COFINIMMO | Real Estate | BE | 1.28 |
| RED ELECTRICA CORPORATION | Utilities | ES | 1.28 |
| ENDESA | Utilities | ES | 1.24 |
| ETS COLRUYT | Retail | BE | 1.24 |
| ADP | Industrial Goods & Services | FR | 1.23 |
| BUREAU VERITAS | Industrial Goods & Services | FR | 1.22 |
| ENAGAS | Utilities | ES | 1.21 |

[4] Based on the composition as of Apr. 29, 2016