

EURO STOXX® LOW RISK PREMIUM INDEX

Index description

The EURO STOXX Single Premium Indices aim to extract factor risk premia on equities while controlling risks and focusing on tradability. The index strategy was developed based on research by Finreon, a provider of innovative asset management solutions and spin-off from the University of St. Gallen. The indices are based on the EURO STOXX Index and differ from each other by the risk premia they exploit, which consist of the following: value, size, momentum, residual momentum, reversal, low risk and quality.

Each EURO STOXX Single Premium Index includes those constituents from the parent index which rank in the top third for that risk premium. Using an optimization process, selected constituents are weighted in such a way that each stock contributes equally to the absolute overall risk of the index, taking into account constituent, country and industry constraints. All indices are rebalanced quarterly.

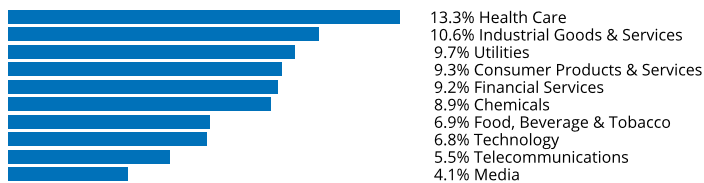
Key facts

- »Indices capture a range of seven risk premia: value, size, momentum, residual momentum, reversal, low risk and quality
- »Based on research by Finreon, a provider of innovative asset management solutions and spin-off from the University of St. Gallen
- »Innovative weighting based on equal risk contribution

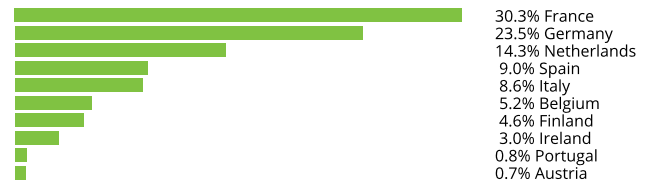
Descriptive statistics

Index	Market cap (CHF bn.)		Components (CHF bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Low Risk Premium Index	0.0	10.8	0.1	0.1	0.3	0.0	2.9	0.0	69.6
EURO STOXX Index	6,241.5	4,585.2	15.6	7.4	198.1	1.8	4.3	0.0	3.1

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
EURO STOXX Low Risk Premium Index	-0.2	-1.2	4.1	5.7	44.0	N/A	N/A	4.2	1.9	7.7
EURO STOXX Index	3.6	2.2	13.8	16.0	51.0	N/A	N/A	14.0	5.1	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX Low Risk Premium Index	10.9	10.5	24.9	17.4	15.6	N/A	N/A	0.0	0.1	0.5
EURO STOXX Index	13.4	13.0	30.0	20.5	18.3	N/A	N/A	0.3	0.3	0.5
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Low Risk Premium Index	0.9	0.8	0.9	0.9	0.9	5.3	8.2	10.2	8.0	7.8
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Low Risk Premium Index	0.8	0.6	0.8	0.8	0.8	-9.3	-2.8	-1.1	-0.5	-0.2

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

² Based on EURIBOR1M

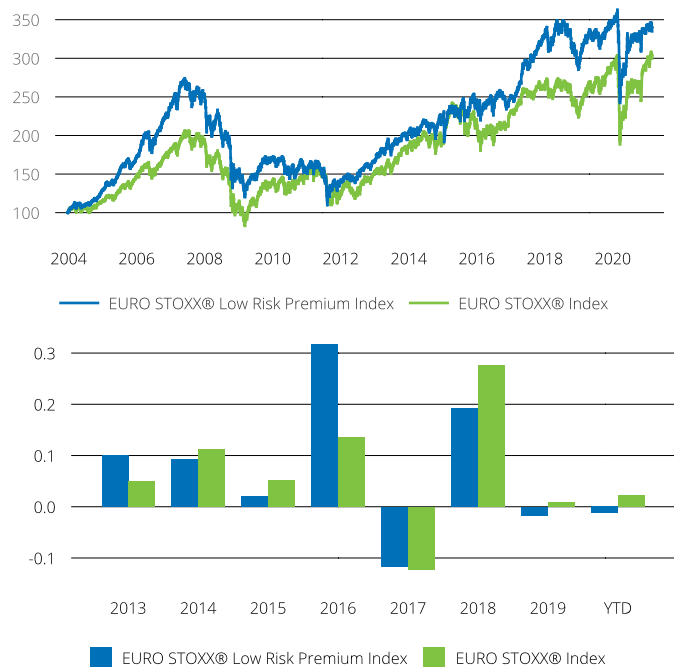
(CHF, gross return), all data as of Feb. 26, 2021

STYLE INDICES

EURO STOXX® LOW RISK PREMIUM 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
EURO STOXX Low Risk Premium Index	25.4	21.5	23.1	21.3	2.6	2.5	1.8	30.5
EURO STOXX Index	63.3	18.8	22.2	17.8	1.7	2.7	1.2	30.0

Performance and annual returns⁴

Methodology

The EURO STOXX Single Premium Indices are based on the EURO STOXX Index. For each risk premium, the parent index constituents are scored based on a set of indicators, calculated from fundamental or price data, which are combined into a final factor score for that risk premium. Components ranking in the top third based on that score are included in the respective EURO STOXX Single Premium Index. Using an optimization process, selected constituents are then weighted in such a way that each stock contributes equally to the absolute overall risk of the index, taking into account constituent, country and industry constraints. All indices are rebalanced quarterly. 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 CHF	CH0410156050	SXELRPCG		.SXELRPCG
Net Return CHF	CH0410155946	SXELRPCR	SXELRPCR INDEX	.SXELRPCR
Price CHF	CH0410155755	SXELRPCP		.SXELRPCP
Gross Return EUR	CH0410156332	SXELRPEG		.SXELRPEG
Net Return EUR	CH0410155961	SXELRPER		.SXELRPER
Price EUR	CH0410155979	SXELRPEP		.SXELRPEP
Gross Return USD	CH0410156183	SXELRPUG		.SXELRPUG
Net Return USD	CH0410156142	SXELRPUR		.SXELRPUR
Price USD	CH0410155821	SXELRPUP		.SXELRPUP

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

Quick facts

Weighting	Optimizer: equal risk contribution under a set of component,
Cap factor	max 4% on a component level subject to liquidity, size
No. of components	variable
Review frequency	quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Dec. 19, 2003
Inception date	May. 03, 2018

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. 19, 2003 to Feb. 26, 2021

(CHF, gross return), all data as of Feb. 26, 2021

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
DASSAULT SYSTEMS	Technology	France	2.91
SCOUT24	Technology	Germany	2.85
HERMES INTERNATIONAL	Consumer Products & Services	France	2.68
EURONEXT	Financial Services	France	2.63
KONE B	Industrial Goods & Services	Finland	2.62
VOPAK	Industrial Goods & Services	Netherlands	2.61
SYMRISE	Chemicals	Germany	2.35
ALSTOM	Industrial Goods & Services	France	2.31
SEB	Consumer Products & Services	France	2.23
DEUTSCHE BOERSE	Financial Services	Germany	2.23

⁵ Based on the composition as of Feb. 26, 2021
