EURO STOXX® LOW RISK WEIGHTED 100 INDEX

Index description

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	4.7	16.1	5.8	32.8	9.3	N/A	N/A	5.8	10.0	1.8
EURO STOXX Index	3.2	17.6	17.2	56.8	24.8	N/A	N/A	17.4	16.4	4.6
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO STOXX Low Risk Weighted 100 Index	7.8	15.8	20.1	18.3	18.7	7.7	N/A	0.2	0.5	0.1
EURO STOXX Index	10.3	20.9	24.8	22.9	22.6	4.1	N/A	0.6	0.6	0.2
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO STOXX Low Risk Weighted 100 Index	0.8	1.0	1.0	1.0	1.0	6.8	7.5	7.9	7.9	7.2
Index to benchmark					**Beta**					**Annualized information ratio**
EURO STOXX Low Risk Weighted 100 Index	0.6	0.7	0.8	0.8	0.8	2.9	-0.7	-1.5	-0.9	-0.5

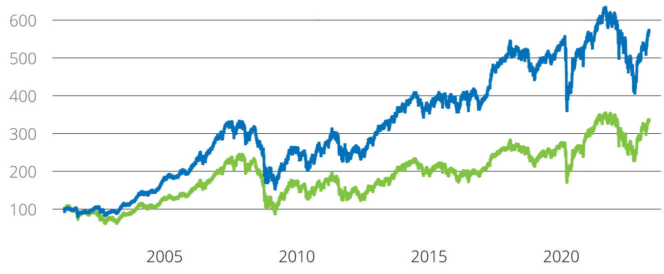
[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

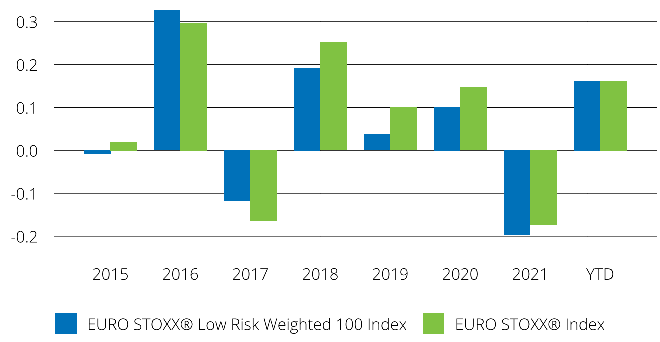
(USD, gross return), all data as of Apr. 28, 2023

STRATEGY INDICES

EURO STOXX® LOW RISK WEIGHTED 100 INDEX

Performance and annual returns[4]





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

Versions and symbols

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

Complete list available here: www.stoxx.com/data/vendor_codes.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)
Calculation hours	Realtime: 9:00 am - 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

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

[4] STOXX data from Mar. 19, 2001 to Apr. 28, 2023

(USD, gross return), all data as of Apr. 28, 2023

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Top 10 Components[4]

Company	Supersector	Country	Weight (%)
ORANGE	Oil & Gas	null	1.64
ELISA CORPORATION	Oil & Gas	null	1.54
KPN	Oil & Gas	null	1.49
VISCOFAN	Oil & Gas	null	1.34
HENKEL PREF	Oil & Gas	null	1.32
DEUTSCHE TELEKOM	Oil & Gas	null	1.28
DANONE	Oil & Gas	null	1.24
BOLLORE	Oil & Gas	null	1.21
BEIERSDORF	Oil & Gas	null	1.20
Getlink	Oil & Gas	null	1.20

[4] Based on the composition as of Apr. 28, 2023