

STOXX® GLOBAL LOW RISK WEIGHTED DIVERSIFIED 200 INDEX

Index description

The STOXX Global Low Risk Weighted Diversified 200 Index represents 200 low volatility companies from the STOXX Global 1800. The selection is subject to diversification rules. Constituents are selected based on their 12-month historical volatility and weighted by the inverse of their 12-month historical volatility capped by component, industry and country constraints.

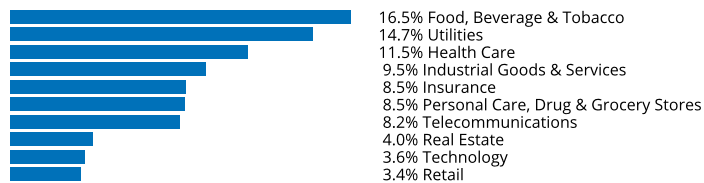
Key facts

- » 200 low volatility companies from the STOXX Global 1800
- » The indices provide an alternative weighting concept based on stock price volatility rather than market cap
- » Industry and country constraints are applied to ensure diversification

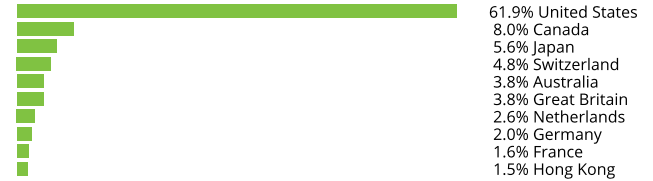
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global Low Risk Weighted Diversified 200 Index | N/A | 100.3 | 0.5 | 0.6 | 0.9 | 0.1 | 0.9 | 0.1 | 70.3 |
| STOXX Global 1800 Index | 57,687.5 | 52,289.9 | 29.0 | 10.2 | 2,660.8 | 1.3 | 5.1 | 0.0 | 2.7 |

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 |
| STOXX Global Low Risk Weighted Diversified 200 Index | 0.7 | -2.1 | -3.9 | 17.2 | 22.1 | N/A | N/A | -3.9 | 5.5 | 4.1 |
| STOXX Global 1800 Index | 3.5 | 11.1 | 11.7 | 36.9 | 50.4 | N/A | N/A | 11.8 | 11.1 | 8.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Low Risk Weighted Diversified 200 Index | 6.0 | 10.5 | 12.0 | 10.9 | 15.3 | N/A | N/A | -0.5 | 0.5 | 0.3 |
| STOXX Global 1800 Index | 8.8 | 11.7 | 14.8 | 14.5 | 17.6 | N/A | N/A | 0.6 | 0.7 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Low Risk Weighted Diversified 200 Index | 0.7 | 0.7 | 0.8 | 0.8 | 0.9 | 6.7 | 8.7 | 9.7 | 9.3 | 9.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Low Risk Weighted Diversified 200 Index | 0.4 | 0.6 | 0.6 | 0.6 | 0.7 | -4.9 | -3.0 | -1.6 | -0.7 | -0.5 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

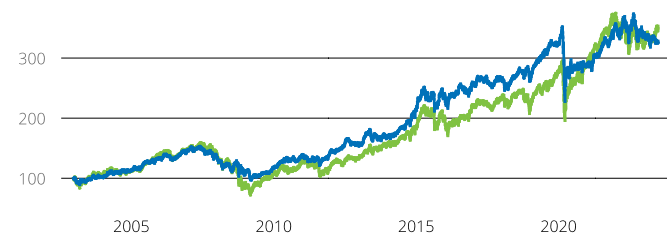
(EUR, price), all data as of Jun. 30, 2023

STYLE INDICES

STOXX® GLOBAL LOW RISK WEIGHTED DIVERSIFIED 200 INDEX

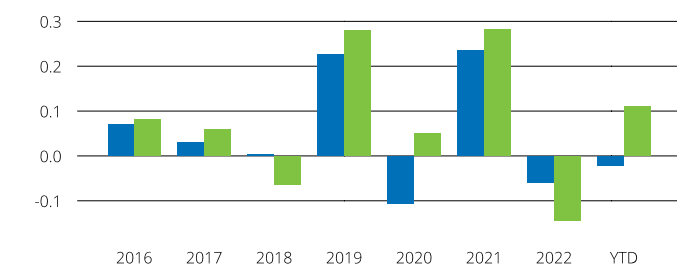
Fundamentals (for last 12 months)

| 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 |
| STOXX Global Low Risk Weighted Diversified 200 Index | 22.1 | 17.6 | 21.6 | 17.6 | 0.1 | 2.3 | 1.6 | 5.3 |
| STOXX Global 1800 Index | 23.7 | 18.3 | 19.7 | 18.0 | 0.1 | 1.9 | 1.9 | 10.8 |

Performance and annual returns⁴

— STOXX® Global Low Risk Weighted Diversified 200 Index

— STOXX® Global 1800 Index



■ STOXX® Global Low Risk Weighted Diversified 200 Index

■ STOXX® Global 1800 Index

Methodology

Components are selected based on the 12-month historical volatility ranking. Components are ranked from lowest to highest volatility and are subject to diversification rules. Weights are calculated by using the inverse of the 12-month historical volatility and are subject to component, country and industry constraints. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook:

www.stoxx.com/indices/rulebooks

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0509655301 | SXGLV2GR | | .SXGLV2GR |
| Net Return EUR | CH0509655277 | SXGLV2R | | .SXGLV2R |
| Price EUR | CH0509655269 | SXGLV2P | | .SXGLV2P |
| Gross Return USD | CH0509655293 | SXGLV2GV | SXGLV2GV INDEX | .SXGLV2GV |
| Net Return USD | CH0509655251 | SXGLV2V | SXGLV2V INDEX | .SXGLV2V |
| Price USD | CH0509655285 | SXGLV2L | SXGLV2L INDEX | .SXGLV2L |

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

Quick facts

| | | |
|--------------------------|--|-----|
| Weighting | Inverse volatility weighted subject to constraints | |
| Cap factor | min(25x benchmark weight, 0.02) | |
| No. of components | 200 | |
| Review frequency | Quarterly | |
| Calculation/distribution | realtime 15 | sec |
| Calculation hours | 00:00:00.0000000 22:15:00.0000000 | |
| Base value/base date | 100 as of Dec. 20, 2002 | |
| History | Available from Dec. 20, 2002 | |
| Inception date | Nov. 27, 2019 | |

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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 20, 2002 to Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|--------------------------|----------------|-------------------|
| Johnson & Johnson | Health Care | United States | 0.88 |
| McDonald's Corp. | Travel & Leisure | United States | 0.87 |
| Waste Management Inc. | Utilities | United States | 0.78 |
| PepsiCo Inc. | Food, Beverage & Tobacco | United States | 0.78 |
| Coca-Cola Co. | Food, Beverage & Tobacco | United States | 0.77 |
| Republic Services Inc. | Utilities | United States | 0.74 |
| Oversea-Chinese Banking Corp. | Banks | Singapore | 0.74 |
| Yum! Brands Inc. | Travel & Leisure | United States | 0.73 |
| Merck & Co. Inc. | Health Care | United States | 0.72 |
| VMWARE | Technology | United States | 0.70 |

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