

# 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.

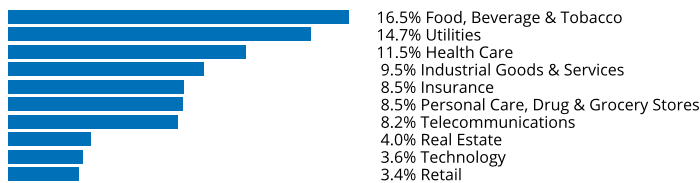
## Key facts

- » 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

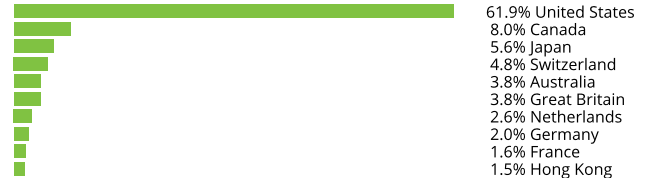
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD 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	109.4	0.5	0.6	1.0	0.1	0.9	0.1	70.3
STOXX Global 1800 Index	62,933.9	57,045.5	31.7	11.1	2,903.0	1.4	5.1	0.0	2.7

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

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	3.4	1.5	2.8	21.3	27.6	N/A	N/A	2.8	6.7	5.1
STOXX Global 1800 Index	6.1	14.7	18.5	39.2	52.5	N/A	N/A	18.7	11.7	8.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global Low Risk Weighted Diversified 200 Index	7.2	8.8	11.9	10.9	15.3	N/A	N/A	0.1	0.6	0.3
STOXX Global 1800 Index	10.6	12.0	16.6	15.6	18.1	N/A	N/A	0.9	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	0.5	0.5	0.6	0.6	0.7	-4.7	-2.9	-1.6	-0.6	-0.5

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

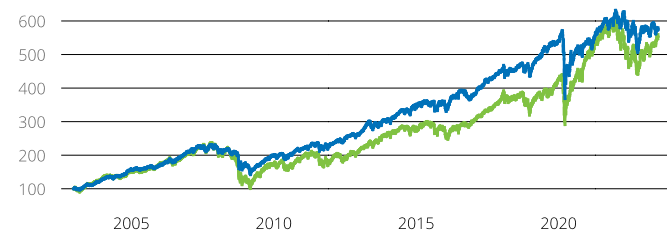
(USD, net return), all data as of Jun. 30, 2023

## STYLE INDICES

## STOXX® GLOBAL LOW RISK WEIGHTED DIVERSIFIED 200 INDEX

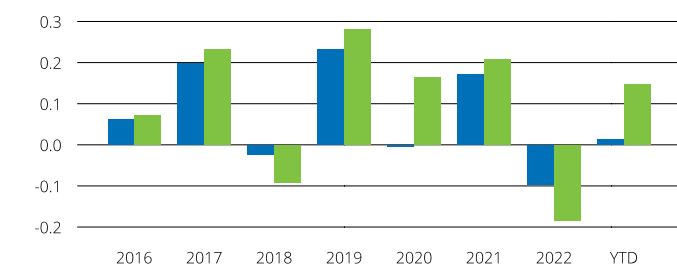
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	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	2.4	1.6	5.3
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	2.0	1.9	10.8

Performance and annual returns<sup>4</sup>

— 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](http://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](http://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	dayend
Calculation hours	22:15:00.0000000 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 20, 2002 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

## STOXX® GLOBAL LOW RISK WEIGHTED DIVERSIFIED 200 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
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

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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