# STRATEGY INDICES 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

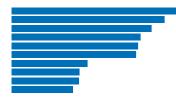
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

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

#### **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
EURO STOXX Low Risk Weighted 100 Index	N/A	109.9	1.1	1.1	1.7	0.8	1.5	0.7	53.6
EURO STOXX Index	7,817.0	5,544.5	19.1	7.7	291.6	1.7	5.3	0.0	2.9

### Supersector weighting (top 10)



12.8% Food, Beverage & Tobacco 11.5% Utilities 10.5% Industrial Goods & Services 9.7% Insurance 9.5% Telecommunications 9.4% Construction & Materials 5.7% Financial Services 5.1% Personal Care, Drug & Grocery Stores 5.1% Consumer Products & Services

4.6% Health Care

## Country weighting



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

			R	eturn (%)			An	nualized ret	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
4.8	13.4	14.6	17.9	11.2	N/A	N/A	14.8	5.7	2.2
6.3	18.1	30.0	38.8	32.2	N/A	N/A	30.2	11.6	5.8
Annualized volatility (%) Annualized Sharpe ratio							pe ratio <sup>2</sup>		
11.4	14.5	18.6	17.3	18.8	N/A	N/A	0.6	0.3	0.1
15.0	18.8	22.7	21.9	22.6	N/A	N/A	1.0	0.5	0.3
	Correlation Tracking					Tracking	error (%)		
0.9	0.9	1.0	0.9	1.0	5.0	7.1	7.4	7.9	7.3
	Beta Annualized information						ation ratio		
0.7	0.7	0.8	0.7	0.8	-3.4	-1.3	-1.9	-0.9	-0.6
	4.8 6.3 11.4 15.0 0.9	4.8 13.4   6.3 18.1   11.4 14.5   15.0 18.8   0.9 0.9	4.8 13.4 14.6   6.3 18.1 30.0   11.4 14.5 18.6   15.0 18.8 22.7   0.9 0.9 1.0	Last month YTD 1Y 3Y   4.8 13.4 14.6 17.9   6.3 18.1 30.0 38.8   Annualized ve   11.4 14.5 18.6 17.3   15.0 18.8 22.7 21.9   Co   0.9 0.9 1.0 0.9	4.8 13.4 14.6 17.9 11.2   6.3 18.1 30.0 38.8 32.2   Annualized volatility (%)   11.4 14.5 18.6 17.3 18.8   15.0 18.8 22.7 21.9 22.6   Correlation   0.9 0.9 1.0 0.9 1.0   Beta	Last month YTD 1Y 3Y 5Y Last month   4.8 13.4 14.6 17.9 11.2 N/A   6.3 18.1 30.0 38.8 32.2 N/A   Annualized volatility (%)   11.4 14.5 18.6 17.3 18.8 N/A   15.0 18.8 22.7 21.9 22.6 N/A   Correlation   0.9 0.9 1.0 0.9 1.0 5.0	Last month YTD 1Y 3Y 5Y Last month YTD   4.8 13.4 14.6 17.9 11.2 N/A N/A   6.3 18.1 30.0 38.8 32.2 N/A N/A   Annualized volatility (%)   11.4 14.5 18.6 17.3 18.8 N/A N/A   15.0 18.8 22.7 21.9 22.6 N/A N/A   Correlation   0.9 0.9 1.0 0.9 1.0 5.0 7.1   Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y   4.8 13.4 14.6 17.9 11.2 N/A N/A 14.8   6.3 18.1 30.0 38.8 32.2 N/A N/A 30.2   Annualized volatility (%)   11.4 14.5 18.6 17.3 18.8 N/A N/A 0.6   15.0 18.8 22.7 21.9 22.6 N/A N/A 1.0   Correlation   0.9 0.9 1.0 0.9 1.0 5.0 7.1 7.4   Beta Annuali	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y   4.8 13.4 14.6 17.9 11.2 N/A N/A 14.8 5.7   6.3 18.1 30.0 38.8 32.2 N/A N/A 30.2 11.6   Annualized volatility (%) Annualized volatility (%)   Correlation Tracking   11.4 14.5 18.6 17.3 18.8 N/A N/A 0.6 0.3 0.5   15.0 18.8 22.7 21.9 22.6 N/A N/A 1.0 0.5   Correlation Tracking   0.9 0.9 1.0 0.9 1.0 5.0 7.1 7.4 7.9   Beta Annualized informa

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

<sup>2</sup> Based on EURIBOR1M



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

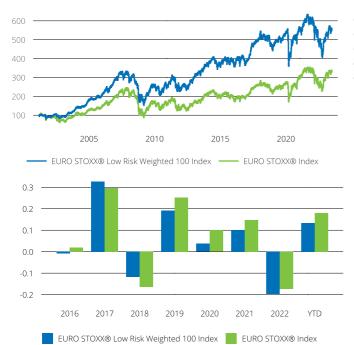
STOXX Ltd. is part of Qontigo

# STRATEGY INDICES EURO STOXX® LOW RISK WEIGHTED 100 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
EURO STOXX Low Risk Weighted 100 Index	17.9	14.6	16.8	14.6	1.9	3.9	1.0	1.8
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	4.1	1.0	5.7

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



## 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

## Quick facts

Inverse of 12-month historical volatility
10%
Fixed, number of components indicated in the index name
Quarterly (March, June, September, December)
Price (EUR): realtime (every 15 seconds)
Realtime: 9:00 am - 6:00 pm CET
100 as of Jan. 31, 2011
Available daily back to Mar. 19, 2001
Oct. 4, 2012

Complete list available here: www.stoxx.com/data/vendor\_codes.html

#### CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

#### DISCLAIMER

STOXX, Deutsche Brse 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 Brse 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, idoes not in any way reflect an opinion of STOXX, Deutsche Brse 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 Brse Group or their licensors, research partners or data providers.

#### BACKTESTED PERFORMANCE

DACK ICS IED FERTORMANCE 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return <sup>4</sup> STOXX data from Mar. 19, 2001 to Jun. 30, 2023

## STRATEGY INDICES EURO STOXX® LOW RISK WEIGHTED 100 INDEX

## Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)	
KPN	Telecommunications	Netherlands	1.52	
DEUTSCHE TELEKOM	Telecommunications	Germany	1.42	
ELISA CORPORATION	Telecommunications	Finland	1.38	
ORANGE	Telecommunications	France	1.37	
DANONE	Food, Beverage & Tobacco	France	1.34	
IBERDROLA	Utilities	Spain	1.33	
VISCOFAN	Food, Beverage & Tobacco	Spain	1.33	
HENKEL PREF	Consumer Products & Services	Germany	1.33	
BEIERSDORF	Personal Care, Drug & Grocery Stores	Germany	1.25	
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	1.19	

 $^{\rm 5}$  Based on the composition as of Jun. 30, 2023