# **STRATEGY INDICES** EURO STOXX® LOW RISK WEIGHTED 150 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 (EUR bn.)		Components (EUR bn.)			Component weight (%)		Turnover (%)	
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Low Risk Weighted 150 Index	N/A	100.4	0.7	0.6	1.1	0.5	1.1	0.5	39.0
EURO STOXX Index	7,165.0	5,082.1	17.5	7.1	267.3	1.6	5.3	0.0	2.9

#### Supersector weighting (top 10)

or weighting (top 10)		Country weighting	
	15.5% Industrial Goods & Services 10.5% Utilities 9.3% Food, Beverage & Tobacco 8.0% Construction & Materials 7.5% Insurance 7.5% Telecommunications 7.1% Health Care 4.8% Consumer Products & Services 4.7% Financial Services 4.2% Chemicals		31.8% France 20.0% Germany 11.4% Spain 9.9% Netherlands 8.9% Italy 7.0% Belgium 6.5% Finland 2.0% Ireland 1.9% Portugal 0.5% Austria

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

			R	eturn (%)			An	nualized ret	urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
2.2	10.8	12.2	24.3	23.1	N/A	N/A	12.3	7.6	4.3
3.9	15.5	24.5	42.9	41.4	N/A	N/A	24.7	12.7	7.3
Annualized volatility (%) Annualized Sharpe					pe ratio <sup>2</sup>				
9.5	10.8	13.4	14.0	16.6	N/A	N/A	0.6	0.5	0.3
11.7	14.4	16.5	18.0	19.8	N/A	N/A	1.1	0.7	0.4
Correlation							Tracking	error (%)	
0.9	0.9	0.9	0.9	1.0	3.8	5.5	5.7	6.4	5.9
Beta Annualized informati					tion ratio				
0.8	0.7	0.8	0.7	0.8	-5.1	-1.6	-1.9	-0.9	-0.6
	2.2 3.9 9.5 11.7 0.9	2.2 10.8   3.9 15.5   9.5 10.8   11.7 14.4   0.9 0.9	2.2 10.8 12.2   3.9 15.5 24.5   9.5 10.8 13.4   11.7 14.4 16.5   0.9 0.9 0.9	Last month YTD 1Y 3Y   2.2 10.8 12.2 24.3   3.9 15.5 24.5 42.9   Annualized vo   9.5 10.8 13.4 14.0   11.7 14.4 16.5 18.0   Con   0.9 0.9 0.9 0.9	2.2 10.8 12.2 24.3 23.1   3.9 15.5 24.5 42.9 41.4   Annualized volatility (%)   9.5 10.8 13.4 14.0 16.6   11.7 14.4 16.5 18.0 19.8   Correlation   0.9 0.9 0.9 1.0   Beta	Last month YTD 1Y 3Y 5Y Last month   2.2 10.8 12.2 24.3 23.1 N/A   3.9 15.5 24.5 42.9 41.4 N/A   Annualized volatility (%)   9.5 10.8 13.4 14.0 16.6 N/A   11.7 14.4 16.5 18.0 19.8 N/A   Correlation   0.9 0.9 0.9 1.0 3.8   Beta	Last month YTD 1Y 3Y 5Y Last month YTD   2.2 10.8 12.2 24.3 23.1 N/A N/A   3.9 15.5 24.5 42.9 41.4 N/A N/A   Annualized volatility (%)   9.5 10.8 13.4 14.0 16.6 N/A N/A   11.7 14.4 16.5 18.0 19.8 N/A N/A   Correlation   0.9 0.9 0.9 1.0 3.8 5.5   Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y   2.2 10.8 12.2 24.3 23.1 N/A N/A 12.3   3.9 15.5 24.5 42.9 41.4 N/A N/A 24.7   Annualized volatility (%)   9.5 10.8 13.4 14.0 16.6 N/A N/A 0.6   11.7 14.4 16.5 18.0 19.8 N/A N/A 1.1   Correlation   0.9 0.9 0.9 0.9 1.0 3.8 5.5 5.7   Beta Annualized	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y   2.2 10.8 12.2 24.3 23.1 N/A N/A 12.3 7.6   3.9 15.5 24.5 42.9 41.4 N/A N/A 24.7 12.7   Annualized volatility (%) Annualized shart   9.5 10.8 13.4 14.0 16.6 N/A N/A 0.6 0.5   11.7 14.4 16.5 18.0 19.8 N/A N/A 1.1 0.7   Correlation Tracking   0.9 0.9 0.9 1.0 3.8 5.5 5.7 6.4   Beta Annualized information

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

<sup>2</sup> Based on EURIBOR1M



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

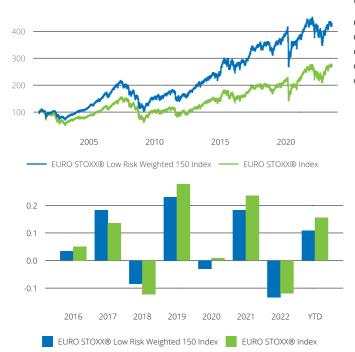
STOXX Ltd. is part of Qontigo

## STRATEGY INDICES EURO STOXX® LOW RISK WEIGHTED 150 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 150 Index	16.0	13.8	15.3	13.8	1.8	4.1	1.0	2.3
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.9	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

	ISIN	Symbol	Bloomberg	Reuters
EUR	CH0190733102	SXLV2GT	SXLV2GT INDEX	.SXLV2GT
EUR	CH0190733102	SXLV2GT	SXLV2GT INDEX	.SXLV2GT
EUR	CH0190733144	SXLV2T	SXLV2T INDEX	.SXLV2T
EUR	CH0190733144	SXLV2T	SXLV2T INDEX	.SXLV2T
EUR	CH0190733185	SXLV2E	SXLV2E INDEX	.SXLV2E
EUR	CH0190733185	SXLV2E	SXLV2E INDEX	.SXLV2E
USD	CH0190733128	SXLV2GU	SXLV2GU INDEX	.SXLV2GU
USD	CH0190733128	SXLV2GU	SXLV2GU INDEX	.SXLV2GU
USD	CH0190733169	SXLV2U	SXLV2U INDEX	.SXLV2U
USD	CH0190733169	SXLV2U	SXLV2U INDEX	.SXLV2U
	EUR EUR USD USD USD	EUR CH0190733102   EUR CH0190733102   EUR CH0190733102   EUR CH0190733102   EUR CH0190733102   EUR CH0190733144   EUR CH0190733185   EUR CH0190733185   EUR CH0190733128   USD CH0190733128   USD CH0190733128   USD CH0190733169	EUR CH0190733102 SXLV2GT   EUR CH0190733102 SXLV2GT   EUR CH0190733102 SXLV2GT   EUR CH0190733144 SXLV2T   EUR CH0190733144 SXLV2T   EUR CH0190733144 SXLV2T   EUR CH0190733185 SXLV2E   EUR CH0190733185 SXLV2E   USD CH0190733128 SXLV2GU   USD CH0190733128 SXLV2GU   USD CH0190733169 SXLV2U	EUR CH0190733102 SXLV2GT SXLV2GT INDEX   EUR CH0190733102 SXLV2GT SXLV2GT INDEX   EUR CH0190733102 SXLV2GT SXLV2GT INDEX   EUR CH0190733144 SXLV2T SXLV2T INDEX   EUR CH0190733144 SXLV2T SXLV2T INDEX   EUR CH0190733185 SXLV2E SXLV2E INDEX   EUR CH0190733185 SXLV2E SXLV2E INDEX   USD CH0190733128 SXLV2GU SXLV2GU INDEX   USD CH0190733128 SXLV2GU SXLV2GU INDEX   USD CH0190733128 SXLV2GU SXLV2GU INDEX   USD CH0190733169 SXLV2U SXLV2U INDEX

#### **Quick facts**

see our data vendor code sheet

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	
History	Available daily back to Mar. 19, 2001
Inception date	Oct. 4, 2012
To learn more about the ince	ption date, the currency, the calculation hours and historical values, please

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 <u><sup>4</sup> STOXX data from Mar. 19, 2001 to Jun. 30, 2023</u>

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

## STRATEGY INDICES EURO STOXX® LOW RISK WEIGHTED 150 INDEX

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

Company	Supersector	Country	Weight (%)	
KPN	Telecommunications	Netherlands	1.10	
DEUTSCHE TELEKOM	Telecommunications	Germany	1.02	
ELISA CORPORATION	Telecommunications	Finland	1.00	
ORANGE	Telecommunications	France	0.99	
DANONE	Food, Beverage & Tobacco	France	0.97	
IBERDROLA	Utilities	Spain	0.96	
VISCOFAN	Food, Beverage & Tobacco	Spain	0.96	
HENKEL PREF	Consumer Products & Services	Germany	0.96	
BEIERSDORF	Personal Care, Drug & Grocery Stores	Germany	0.90	
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	0.86	

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