

STOXX® EUROPE LOW RISK WEIGHTED 200 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

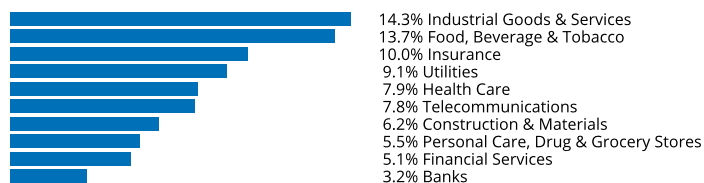
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

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

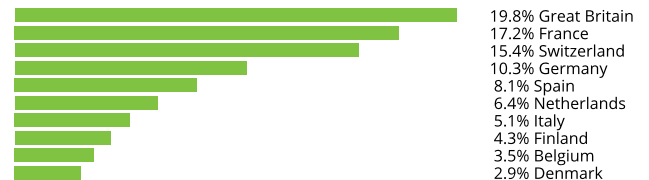
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe Low Risk Weighted 200 Index | N/A | 109.1 | 0.5 | 0.5 | 0.9 | 0.4 | 0.8 | 0.4 | 49.6 |
| STOXX Europe 600 Index | 13,782.7 | 10,773.6 | 18.0 | 6.2 | 321.1 | 1.5 | 3.0 | 0.0 | 3.4 |

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 Europe Low Risk Weighted 200 Index | 3.6 | 11.9 | 12.1 | 21.4 | 22.1 | N/A | N/A | 12.2 | 6.7 | 4.1 |
| STOXX Europe 600 Index | 4.8 | 13.9 | 22.3 | 36.3 | 32.3 | N/A | N/A | 22.5 | 11.0 | 5.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe Low Risk Weighted 200 Index | 10.8 | 13.6 | 18.4 | 16.7 | 18.1 | N/A | N/A | 0.5 | 0.4 | 0.2 |
| STOXX Europe 600 Index | 13.3 | 16.5 | 20.5 | 19.5 | 20.5 | N/A | N/A | 0.8 | 0.5 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe Low Risk Weighted 200 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 3.6 | 5.2 | 5.3 | 6.0 | 5.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Low Risk Weighted 200 Index | 0.8 | 0.8 | 0.9 | 0.8 | 0.9 | -3.9 | -0.8 | -1.8 | -0.8 | -0.4 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

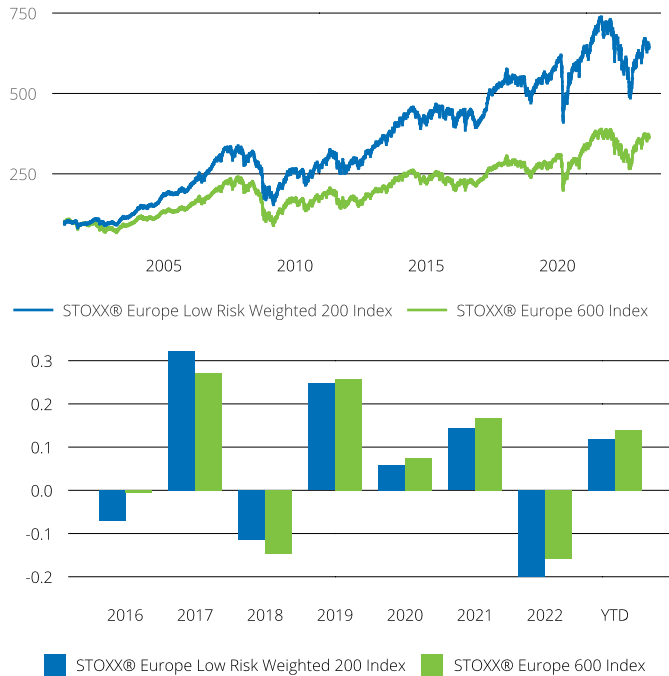
(USD, gross return), all data as of Jun. 30, 2023

STRATEGY INDICES

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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 Europe Low Risk Weighted 200 Index | 17.9 | 14.6 | 16.1 | 14.6 | 1.9 | 4.1 | 1.1 | 2.3 |
| STOXX Europe 600 Index | 15.7 | 13.2 | 13.8 | 12.9 | 1.9 | 3.9 | 1.2 | 7.1 |

Performance and annual returns⁴

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 | CH0190732591 | SXLV2GR | SXLV2GR INDEX | .SXLV2GR |
| Gross Return EUR | CH0190732591 | SXLV2GR | SXLV2GR INDEX | .SXLV2GR |
| Net Return EUR | CH0190732633 | SXLV2R | SXLV2R INDEX | .SXLV2R |
| Net Return EUR | CH0190732633 | SXLV2R | SXLV2R INDEX | .SXLV2R |
| Price EUR | CH0190732674 | SXLV2P | SXLV2P INDEX | .SXLV2P |
| Price EUR | CH0190732674 | SXLV2P | SXLV2P INDEX | .SXLV2P |
| Gross Return USD | CH0190732617 | SXLV2GV | SXLV2GV INDEX | .SXLV2GV |
| Gross Return USD | CH0190732617 | SXLV2GV | SXLV2GV INDEX | .SXLV2GV |
| Net Return USD | CH0190744703 | SXLV2V | SXLV2V INDEX | .SXLV2V |
| Net Return USD | CH0190744703 | SXLV2V | SXLV2V INDEX | .SXLV2V |

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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DISCLAIMER

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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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2001 to Jun. 30, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------|--------------------------------------|----------------|-------------------|
| KPN | Telecommunications | Netherlands | 0.78 |
| UNILEVER PLC | Personal Care, Drug & Grocery Stores | Great Britain | 0.75 |
| DEUTSCHE TELEKOM | Telecommunications | Germany | 0.73 |
| ELISA CORPORATION | Telecommunications | Finland | 0.71 |
| ORANGE | Telecommunications | France | 0.71 |
| SWISSCOM | Telecommunications | Switzerland | 0.71 |
| DANONE | Food, Beverage & Tobacco | France | 0.69 |
| IBERDROLA | Utilities | Spain | 0.69 |
| VISCOFAN | Food, Beverage & Tobacco | Spain | 0.69 |
| HENKEL PREF | Consumer Products & Services | Germany | 0.68 |

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