

# STOXX® USA LOW RISK WEIGHTED 300 INDEX

## Index description

The STOXX® USA Low Risk Weighted 300 Index represents the lowest volatility companies within the STOXX® USA 900. Components are selected according to their 12-month historical volatility and weighted by the inverse of their 12-month historical volatility.

## Key facts

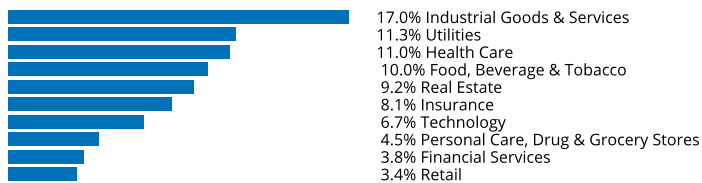
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

»Minimum average daily value traded (ADVT) facilitates trading and is based on a well-known equity index STOXX® USA 900.

## 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 USA Low Risk Weighted 300 Index	N/A	109.7	0.4	0.4	0.6	0.1	0.5	0.0	47.4
STOXX USA 900 Index	42,442.5	40,678.8	45.1	13.9	2,903.0	3.0	7.1	0.0	2.6

## 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 USA Low Risk Weighted 300 Index	5.9	1.3	6.2	35.7	47.9	N/A	N/A	6.3	10.8	8.2
STOXX USA 900 Index	7.0	16.7	19.8	46.7	74.6	N/A	N/A	20.0	13.7	11.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX USA Low Risk Weighted 300 Index	11.3	13.0	15.9	14.4	19.8	N/A	N/A	0.3	0.7	0.4
STOXX USA 900 Index	11.2	14.8	19.8	18.8	22.2	N/A	N/A	0.8	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA Low Risk Weighted 300 Index	0.7	0.8	0.9	0.9	0.9	8.6	8.0	9.1	9.0	9.0
Index to benchmark	Beta					Annualized information ratio				
STOXX USA Low Risk Weighted 300 Index	0.7	0.7	0.7	0.7	0.8	-1.3	-3.7	-1.4	-0.4	-0.5

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

<sup>2</sup> Based on EURIBOR1M

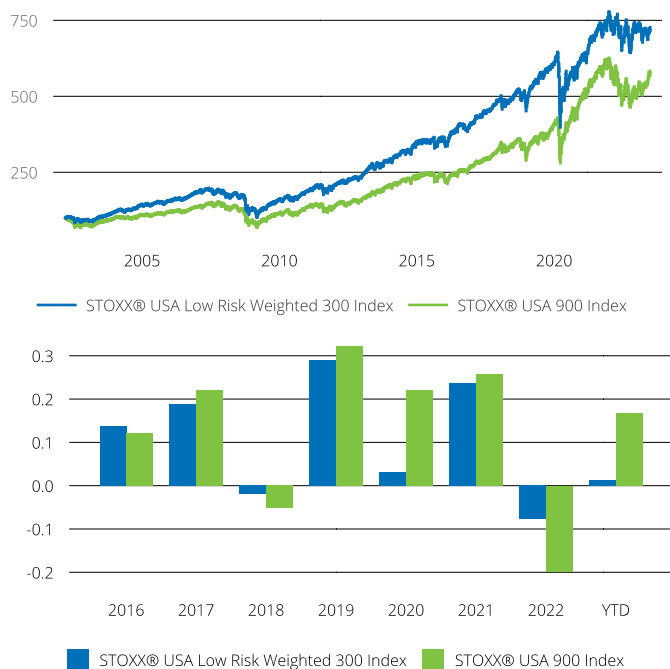
(USD, gross return), all data as of Jun. 30, 2023

## STRATEGY INDICES

## STOXX® USA LOW RISK WEIGHTED 300 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 USA Low Risk Weighted 300 Index	22.6	18.2	21.9	18.0	0.2	2.6	1.7	3.4
STOXX USA 900 Index	30.0	20.9	22.8	20.3	0.1	2.0	2.4	15.9

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](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0339858968	SXULV3G		.SXULV3G
Gross Return EUR	CH0339858968	SXULV3G		.SXULV3G
Net Return EUR	CH0339858828	SXULV3R		.SXULV3R
Net Return EUR	CH0339858828	SXULV3R		.SXULV3R
Price EUR	CH0339858794	SXULV3P		.SXULV3P
Price EUR	CH0339858794	SXULV3P		.SXULV3P
Gross Return USD	CH0339858943	SXULV3GV		.SXULV3GV
Net Return USD	CH0339858760	SXULV3V	SXULV3V INDEX	.SXULV3V
Net Return USD	CH0339858760	SXULV3V	SXULV3V INDEX	.SXULV3V
Price USD	CH0339858893	SXULV3L		.SXULV3L

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Inverse 12-month historical
Cap factor	10%
No. of components	300
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec. (EUR, USD Price) / end-of-day (others)
Calculation hours	15:30 - 22:15 CET
Base value/base date	100 as of Mar. 18, 2002
History	available since Mar. 18, 2002
Inception date	Oct. 20, 2016

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

STOXX, Deutsche Boerse 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 Boerse 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, does not in any way reflect an opinion of STOXX, Deutsche Boerse 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 Boerse Group or their licensors, research partners

## 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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 18, 2002 to Jun. 30, 2023

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

## STOXX® USA LOW RISK WEIGHTED 300 INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Johnson & Johnson	Health Care	United States	0.51
McDonald's Corp.	Travel & Leisure	United States	0.51
PepsiCo Inc.	Food, Beverage & Tobacco	United States	0.51
Coca-Cola Co.	Food, Beverage & Tobacco	United States	0.50
Kimberly-Clark Corp.	Personal Care, Drug & Grocery Stores	United States	0.45
Waste Management Inc.	Utilities	United States	0.45
Colgate-Palmolive Co.	Personal Care, Drug & Grocery Stores	United States	0.44
J.M. Smucker Co.	Food, Beverage & Tobacco	United States	0.44
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	0.44
Kellogg Co.	Food, Beverage & Tobacco	United States	0.44

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