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

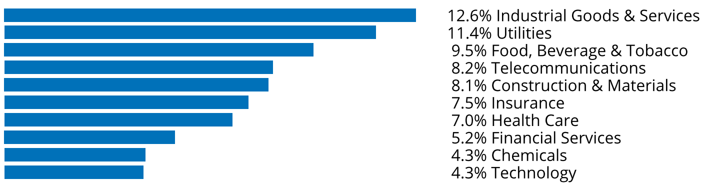
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

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

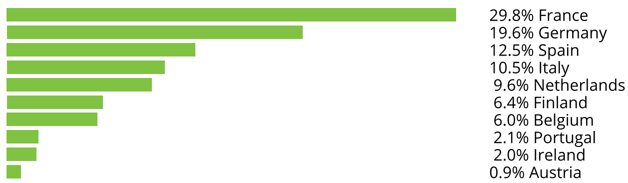
Descriptive statistics

Index	Market cap (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 150 Index	N/A	102.6	0.7	0.7	1.2	0.4	1.2	0.4	41.3
EURO STOXX Index	7,350.7	5,226.9	18.0	7.3	288.6	0.9	5.5	0.0	3.1

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Low Risk Weighted 150 Index	-6.8	8.3	0.0	20.6	9.7	N/A	N/A	0.0	6.5	1.9
EURO STOXX Index	-5.5	11.1	8.2	38.5	23.4	N/A	N/A	8.3	11.6	4.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO STOXX Low Risk Weighted 150 Index	11.8	16.2	20.7	18.6	19.5	N/A	N/A	-0.1	0.3	0.1
EURO STOXX Index	14.3	19.8	24.0	22.3	22.6	N/A	N/A	0.2	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Low Risk Weighted 150 Index	0.9	1.0	1.0	1.0	1.0	6.1	5.8	6.0	6.5	5.9
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Low Risk Weighted 150 Index	0.7	0.8	0.8	0.8	0.8	-2.6	-1.2	-1.5	-0.9	-0.5

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(USD, gross return), all data as of May 31, 2023

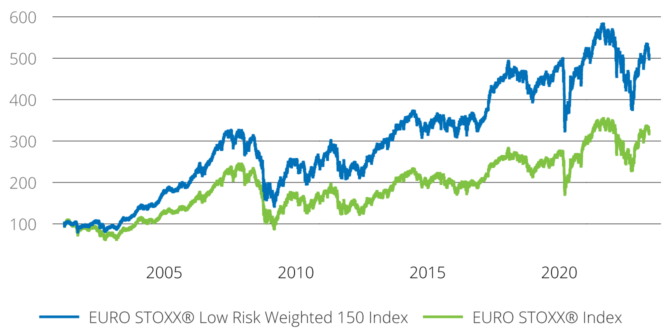
STRATEGY INDICES

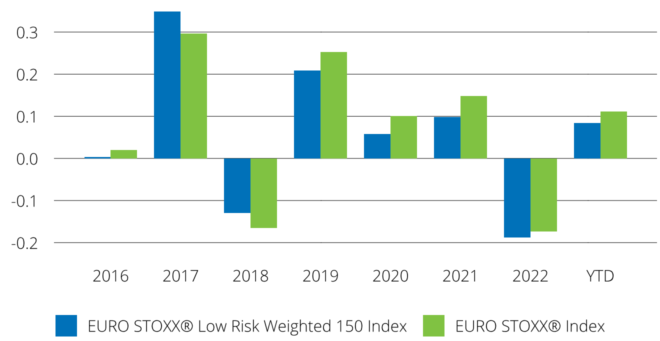
EURO STOXX® LOW RISK WEIGHTED 150 INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Low Risk Weighted 150 Index	15.7	13.4	14.9	13.4	1.6	3.5	0.9	0.6
EURO STOXX Index	15.0	11.9	13.2	11.6	1.6	3.4	1.0	1.1

Performance and annual returns[4]





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	CH0190733102	SXLV2GT	SXLV2GT INDEX	.SXLV2GT
Gross Return	EUR	CH0190733102	SXLV2GT	SXLV2GT INDEX	.SXLV2GT
Net Return	EUR	CH0190733144	SXLV2T	SXLV2T INDEX	.SXLV2T
Net Return	EUR	CH0190733144	SXLV2T	SXLV2T INDEX	.SXLV2T
Price	EUR	CH0190733185	SXLV2E	SXLV2E INDEX	.SXLV2E
Price	EUR	CH0190733185	SXLV2E	SXLV2E INDEX	.SXLV2E
Gross Return	USD	CH0190733128	SXLV2GU	SXLV2GU INDEX	.SXLV2GU
Gross Return	USD	CH0190733128	SXLV2GU	SXLV2GU INDEX	.SXLV2GU
Net Return	USD	CH0190733169	SXLV2U	SXLV2U INDEX	.SXLV2U
Net Return	USD	CH0190733169	SXLV2U	SXLV2U INDEX	.SXLV2U

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

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

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 May 31, 2023

EURO STOXX® LOW RISK WEIGHTED 150 INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	1.19
KPN	Telecommunications	Netherlands	1.12
ELISA CORPORATION	Telecommunications	Finland	1.10
VISCOFAN	Food, Beverage & Tobacco	Spain	1.04
HENKEL PREF	Consumer Products & Services	Germany	1.03
DEUTSCHE TELEKOM	Telecommunications	Germany	0.94
EDENRED	Industrial Goods & Services	France	0.93
BOLLORE	Industrial Goods & Services	France	0.91
ACS	Construction & Materials	Spain	0.91
IBERDROLA	Utilities	Spain	0.89

[5] Based on the composition as of May 31, 2023