

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

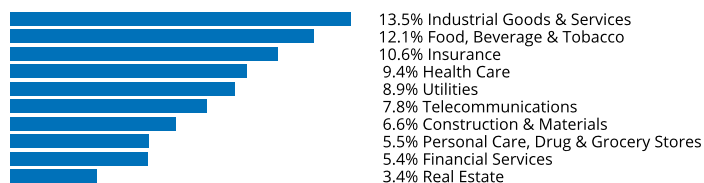
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

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

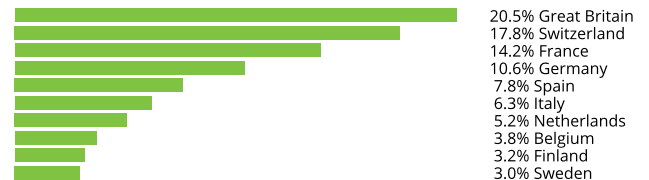
Descriptive statistics

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	105.3	0.5	0.5	0.9	0.3	0.9	0.3	51.6
STOXX Europe 600 Index	13,145.3	10,320.3	17.2	6.0	324.6	0.4	3.1	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	-6.3	7.9	-1.8	21.4	17.5	N/A	N/A	-1.8	6.7	3.3
STOXX Europe 600 Index	-5.7	8.7	4.8	35.4	25.5	N/A	N/A	4.8	10.7	4.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe Low Risk Weighted 200 Index	11.4	14.3	19.4	17.1	18.1	N/A	N/A	-0.2	0.4	0.2
STOXX Europe 600 Index	13.5	17.3	21.6	19.9	20.5	N/A	N/A	0.1	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Low Risk Weighted 200 Index	0.9	1.0	1.0	1.0	1.0	4.9	5.4	5.6	6.1	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	-1.6	-0.4	-1.3	-0.7	-0.4

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

² Based on EURIBOR1M

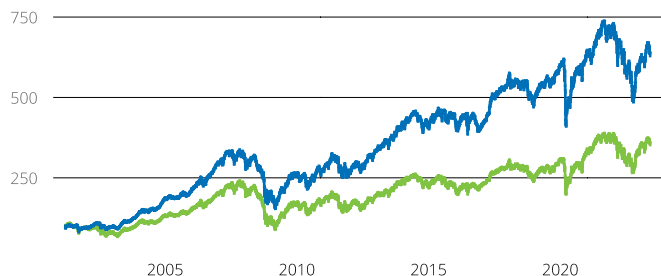
(USD, gross return), all data as of May 31, 2023

STRATEGY INDICES

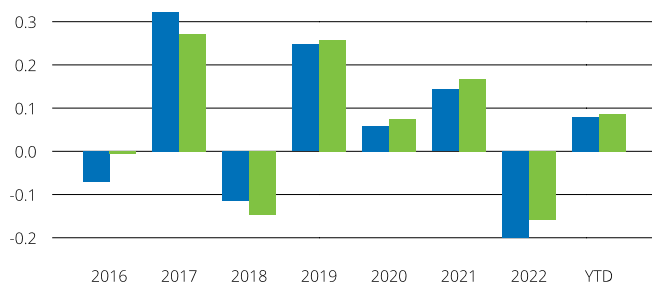
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Fundamentals (for last 12 months)

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	16.6	14.0	15.2	14.0	1.8	3.5	1.1	0.6
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	3.3	1.2	1.7

Performance and annual returns⁴

— STOXX® Europe Low Risk Weighted 200 Index — STOXX® Europe 600 Index



■ STOXX® Europe Low Risk Weighted 200 Index ■ STOXX® Europe 600 Index

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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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

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NOVARTIS	Health Care	Switzerland	0.88
ORANGE	Telecommunications	France	0.82
KPN	Telecommunications	Netherlands	0.76
ELISA CORPORATION	Telecommunications	Finland	0.76
SWISSCOM	Telecommunications	Switzerland	0.75
NESTLE	Food, Beverage & Tobacco	Switzerland	0.72
VISCOFAN	Food, Beverage & Tobacco	Spain	0.71
HENKEL PREF	Consumer Products & Services	Germany	0.71
BKW	Utilities	Switzerland	0.70
BARRY CALLEBAUT	Food, Beverage & Tobacco	Switzerland	0.68

⁵ Based on the composition as of May 31, 2023
