

# STOXX® EUROPE LOW RISK WEIGHTED 300 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

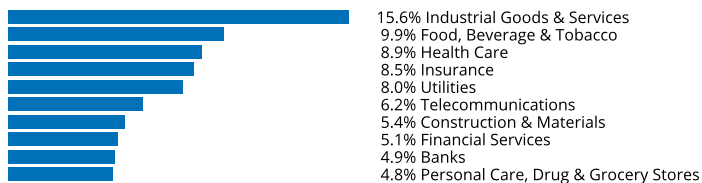
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

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

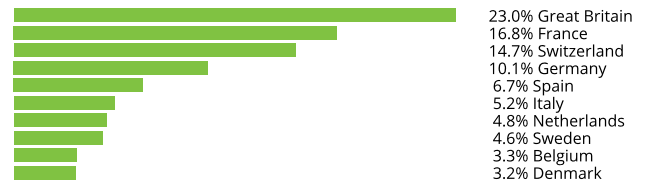
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Low Risk Weighted 300 Index	N/A	97.5	0.3	0.3	0.6	0.2	0.6	0.2	45.4
STOXX Europe 600 Index	12,330.3	9,680.5	16.1	5.6	304.5	0.4	3.1	0.0	3.4

## 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 Europe Low Risk Weighted 300 Index	-3.3	7.8	-0.4	29.0	28.9	N/A	N/A	-0.4	8.9	5.3
STOXX Europe 600 Index	-2.3	8.8	5.3	41.2	37.4	N/A	N/A	5.3	12.3	6.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Low Risk Weighted 300 Index	9.5	10.9	14.6	14.3	16.3	N/A	N/A	-0.2	0.6	0.3
STOXX Europe 600 Index	11.6	12.9	15.5	16.3	17.9	N/A	N/A	0.2	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Low Risk Weighted 300 Index	1.0	1.0	1.0	1.0	1.0	3.9	3.9	4.3	4.7	4.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Low Risk Weighted 300 Index	0.8	0.8	0.9	0.8	0.9	-2.8	-0.7	-1.3	-0.7	-0.4

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

<sup>2</sup> Based on EURIBOR1M

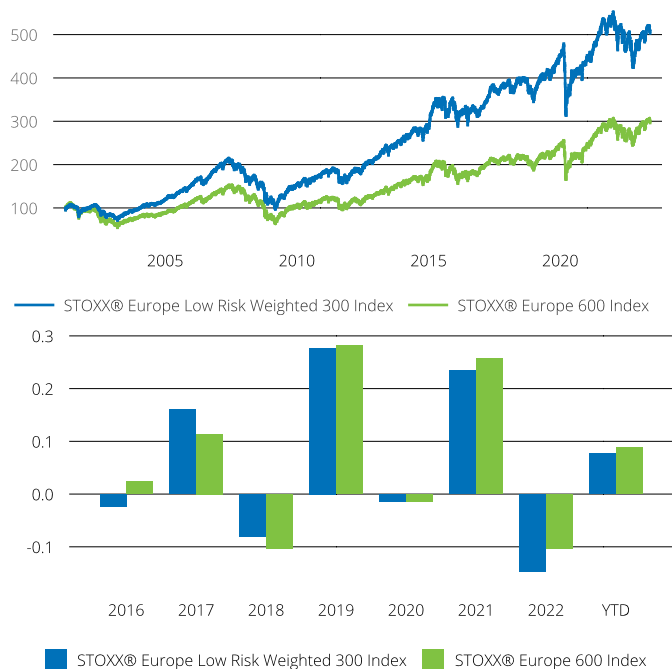
(EUR, gross return), all data as of May 31, 2023

## STRATEGY INDICES

## STOXX® EUROPE 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 Europe Low Risk Weighted 300 Index	16.2	13.7	15.0	13.7	1.7	3.5	1.1	0.8
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	3.4	1.2	1.7

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

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0190732716	SXLV3GR	SXLV3GR INDEX	.SXLV3GR
Gross Return EUR	CH0190732716	SXLV3GR	SXLV3GR INDEX	.SXLV3GR
Net Return EUR	CH0190732757	SXLV3R	SXLV3R INDEX	.SXLV3R
Net Return EUR	CH0190732757	SXLV3R	SXLV3R INDEX	.SXLV3R
Price EUR	CH0190732807	SXLV3P	SXLV3P INDEX	.SXLV3P
Price EUR	CH0190732807	SXLV3P	SXLV3P INDEX	.SXLV3P
Gross Return USD	CH0190732732	SXLV3GV	SXLV3GV INDEX	.SXLV3GV
Gross Return USD	CH0190732732	SXLV3GV	SXLV3GV INDEX	.SXLV3GV
Net Return USD	CH0190732781	SXLV3V	SXLV3V INDEX	.SXLV3V
Net Return USD	CH0190732781	SXLV3V	SXLV3V INDEX	.SXLV3V

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

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 19, 2001 to May 31, 2023

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

## STOXX® EUROPE LOW RISK WEIGHTED 300 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NOVARTIS	Health Care	Switzerland	0.64
ORANGE	Telecommunications	France	0.60
KPN	Telecommunications	Netherlands	0.56
ELISA CORPORATION	Telecommunications	Finland	0.55
SWISSCOM	Telecommunications	Switzerland	0.55
NESTLE	Food, Beverage & Tobacco	Switzerland	0.52
VISCOFAN	Food, Beverage & Tobacco	Spain	0.52
HENKEL PREF	Consumer Products & Services	Germany	0.52
BKW	Utilities	Switzerland	0.51
BARRY CALLEBAUT	Food, Beverage & Tobacco	Switzerland	0.49

<sup>5</sup> Based on the composition as of May 31, 2023

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