EURO STOXX® 50 LOW RISK WEIGHTED 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

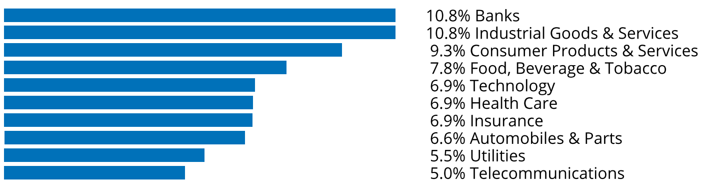
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

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

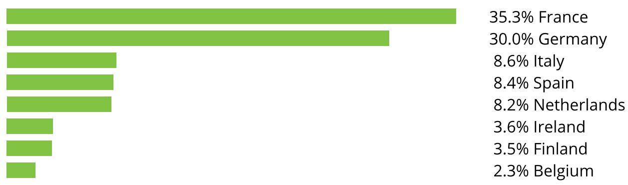
Descriptive statistics

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 50 Low Risk Weighted Index	N/A	102.9	2.1	2.0	3.3	1.0	3.2	1.0	18.9
EURO STOXX 50 Index	4,211.2	3,212.7	64.3	47.9	288.6	12.9	9.0	0.4	3.9

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 50 Low Risk Weighted Index	-6.5	12.5	11.9	37.3	23.6	N/A	N/A	12.0	11.2	4.4
EURO STOXX 50 Index	-5.2	14.1	14.5	45.9	32.0	N/A	N/A	14.6	13.5	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO STOXX 50 Low Risk Weighted Index	14.2	19.6	23.5	22.4	22.9	N/A	N/A	0.3	0.5	0.2
EURO STOXX 50 Index	15.3	20.7	24.7	23.6	23.7	N/A	N/A	0.4	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Low Risk Weighted Index	1.0	1.0	1.0	1.0	1.0	3.0	2.8	2.9	3.0	2.7
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Low Risk Weighted Index	0.9	0.9	0.9	0.9	1.0	-5.0	-1.3	-0.9	-0.8	-0.6

[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

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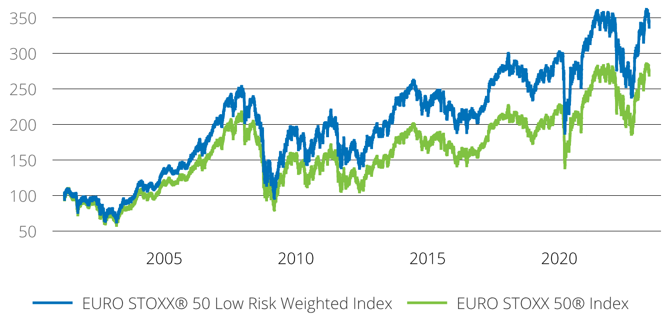
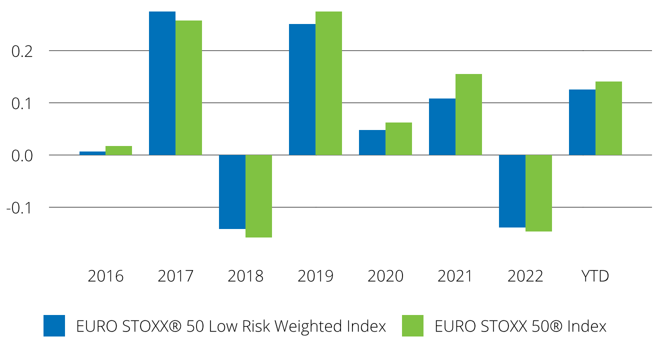
Fundamentals (for last 12 months)

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
EURO STOXX 50 Low Risk Weighted Index	12.6	10.6	11.3	10.4	1.5	4.1	0.9	14.2
EURO STOXX 50 Index	13.9	11.6	13.0	11.5	1.8	3.7	1.1	16.5

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	CH0190744760	SXLVB5GT	SXLVB5GT INDEX	.SXLVB5GT
Net Return	EUR	CH0190733508	SXLVB5T	SXLVB5T INDEX	.SXLVB5T
Net Return	EUR	CH0190733508	SXLVB5T	SXLVB5T INDEX	.SXLVB5T
Price	EUR	CH0190744786	SXLVB5E	SXLVB5E INDEX	.SXLVB5E
Price	EUR	CH0190744786	SXLVB5E	SXLVB5E INDEX	.SXLVB5E
Gross Return	USD	CH0190733482	SXLVB5GU	SXLVB5GU INDEX	.SXLVB5GU
Net Return	USD	CH0190733532	SXLVB5U	SXLVB5U INDEX	.SXLVB5U
Net Return	USD	CH0190733532	SXLVB5U	SXLVB5U INDEX	.SXLVB5U
Price	USD	CH0190733565	SXLVB5K	SXLVB5K INDEX	.SXLVB5K
Price	USD	CH0190733565	SXLVB5K	SXLVB5K INDEX	.SXLVB5K

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 Components[5]

Company	Supersector	Country	Weight (%)
DEUTSCHE TELEKOM	Telecommunications	Germany	3.18
IBERDROLA	Utilities	Spain	3.03
DANONE	Food, Beverage & Tobacco	France	2.99
DEUTSCHE BOERSE	Financial Services	Germany	2.82
AIR LIQUIDE	Chemicals	France	2.82
SANOFI	Health Care	France	2.81
SAP	Technology	Germany	2.77
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	2.76
PERNOD RICARD	Food, Beverage & Tobacco	France	2.55
VINCI	Construction & Materials	France	2.52

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