STRATEGY INDICES

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

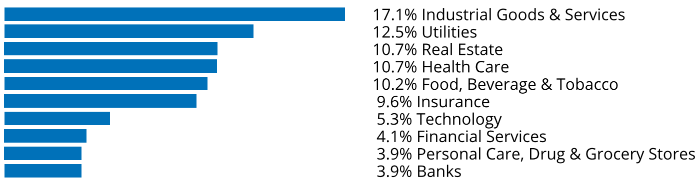
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

»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 (EUR bn.)		Components (EUR 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	96.5	0.3	0.3	0.5	0.1	0.5	0.1	47.7
STOXX USA 900 Index	37,331.5	35,795.2	39.7	12.4	2,490.5	1.8	7.0	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
STOXX USA Low Risk Weighted 300 Index	-1.7	-4.6	-5.4	31.1	49.6	N/A	N/A	-5.4	9.5	8.5
STOXX USA 900 Index	3.9	9.0	2.6	44.6	75.3	N/A	N/A	2.6	13.2	12.0
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX USA Low Risk Weighted 300 Index	11.4	15.7	17.6	16.0	20.2	N/A	N/A	-0.4	0.5	0.4
STOXX USA 900 Index	14.0	16.5	20.9	19.4	22.4	N/A	N/A	0.0	0.6	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX USA Low Risk Weighted 300 Index	0.9	0.9	0.9	0.9	0.9	7.0	7.9	9.3	9.1	9.0
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX USA Low Risk Weighted 300 Index	0.7	0.8	0.8	0.7	0.8	-9.0	-4.2	-1.0	-0.5	-0.5

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

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

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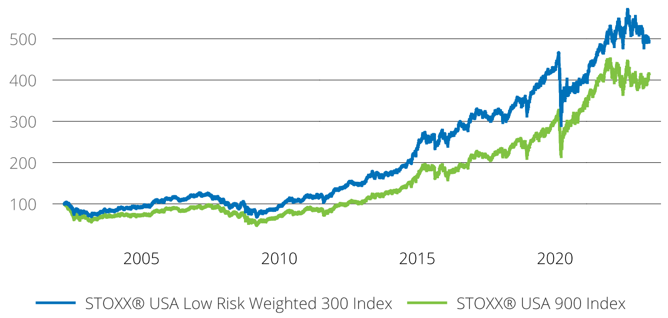
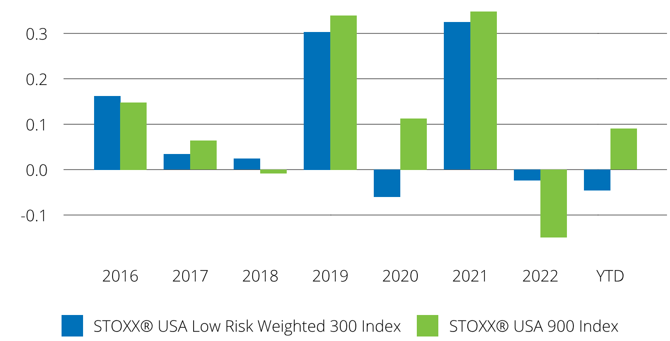
Fundamentals (for last 12 months)

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
STOXX USA Low Risk Weighted 300 Index	20.7	16.6	19.8	16.5	0.2	1.6	1.7	8.5
STOXX USA 900 Index	27.7	19.3	21.2	18.8	0.1	1.2	2.2	17.0

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	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

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

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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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 18, 2002 to May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Activision Blizzard Inc.	Consumer Products & Services	United States	0.54
Johnson & Johnson	Health Care	United States	0.54
PepsiCo Inc.	Food, Beverage & Tobacco	United States	0.49
McDonald's Corp.	Travel & Leisure	United States	0.49
MONDELEZ	Food, Beverage & Tobacco	United States	0.49
Merck & Co. Inc.	Health Care	United States	0.47
Coca-Cola Co.	Food, Beverage & Tobacco	United States	0.46
Kimberly-Clark Corp.	Personal Care, Drug & Grocery Stores	United States	0.46
Hershey Co.	Food, Beverage & Tobacco	United States	0.45
Eli Lilly & Co.	Health Care	United States	0.45

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