

STOXX® GLOBAL LOW RISK WEIGHTED DIVERSIFIED 200 INDEX

Index description

The STOXX Global Low Risk Weighted Diversified 200 Index represents 200 low volatility companies from the STOXX Global 1800. The selection is subject to diversification rules. Constituents are selected based on their 12-month historical volatility and weighted by the inverse of their 12-month historical volatility capped by component, industry and country constraints.

Key facts

» 200 low volatility companies from the STOXX Global 1800

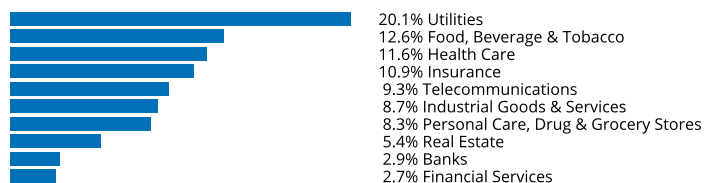
» The indices provide an alternative weighting concept based on stock price volatility rather than market cap

» Industry and country constraints are applied to ensure diversification

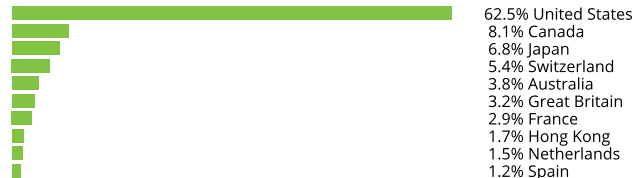
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Low Risk Weighted Diversified 200 Index	N/A	97.9	0.5	0.5	0.8	0.1	0.8	0.1	78.5
STOXX Global 1800 Index	55,678.7	50,410.4	28.0	10.2	1,955.1	1.1	3.9	0.0	3.1

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 Global Low Risk Weighted Diversified 200 Index	-1.0	-9.5	-9.5	5.4	26.6	N/A	N/A	-9.6	1.8	4.9
STOXX Global 1800 Index	-3.9	-18.3	-18.3	14.7	33.2	N/A	N/A	-18.5	4.7	6.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Low Risk Weighted Diversified 200 Index	11.3	14.0	14.0	18.7	15.4	N/A	N/A	-0.7	0.1	0.3
STOXX Global 1800 Index	17.6	20.8	20.8	21.4	18.1	N/A	N/A	-1.0	0.2	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Low Risk Weighted Diversified 200 Index	0.9	0.8	0.8	0.9	0.9	7.2	11.9	11.9	9.7	8.9
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Low Risk Weighted Diversified 200 Index	0.6	0.6	0.6	0.8	0.7	5.1	0.7	0.7	-0.4	-0.2

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

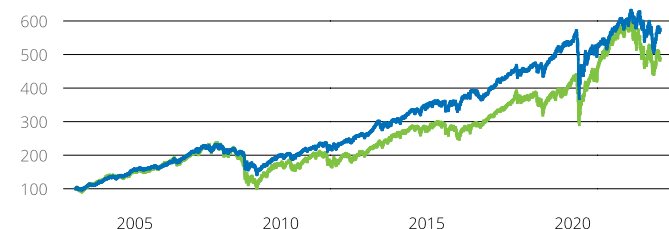
(USD, net return), all data as of Dec. 30, 2022

STYLE INDICES

STOXX® GLOBAL LOW RISK WEIGHTED DIVERSIFIED 200 INDEX

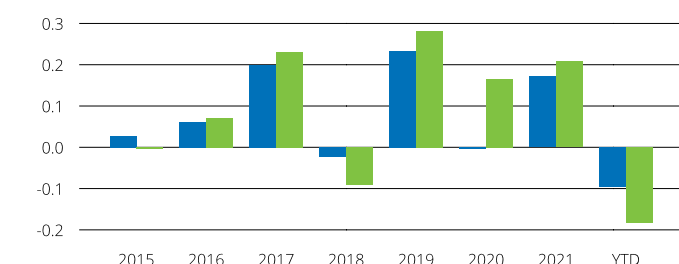
Fundamentals (for last 12 months)

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
STOXX Global Low Risk Weighted Diversified 200 Index	17.5	17.4	16.8	17.3	0.1	2.1	1.6	25.0
STOXX Global 1800 Index	18.9	15.9	16.2	15.1	0.1	1.3	1.9	11.8

Performance and annual returns⁴

— STOXX® Global Low Risk Weighted Diversified 200 Index

— STOXX® Global 1800 Index



■ STOXX® Global Low Risk Weighted Diversified 200 Index

■ STOXX® Global 1800 Index

Methodology

Components are selected based on the 12-month historical volatility ranking. Components are ranked from lowest to highest volatility and are subject to diversification rules. Weights are calculated by using the inverse of the 12-month historical volatility and are subject to component, country and industry constraints. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook:

www.stoxx.com/indices/rulebooks

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0509655301	SXGLV2GR		.SXGLV2GR
Net Return EUR	CH0509655277	SXGLV2R		.SXGLV2R
Price EUR	CH0509655269	SXGLV2P		.SXGLV2P
Gross Return USD	CH0509655293	SXGLV2GV	SXGLV2GV INDEX	.SXGLV2GV
Net Return USD	CH0509655251	SXGLV2V	SXGLV2V INDEX	.SXGLV2V
Price USD	CH0509655285	SXGLV2L	SXGLV2L INDEX	.SXGLV2L

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Inverse volatility weighted subject to constraints
Cap factor	min(25x benchmark weight, 0.02)
No. of components	200
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00.0000000 22:15:00.0000000
Base value/base date	100 as of Dec. 20, 2002
History	Available from Dec. 20, 2002
Inception date	Nov. 27, 2019

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/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 Dec. 20, 2002 to Dec. 30, 2022

(USD, net return), all data as of Dec. 30, 2022

STYLE INDICES

STOXX® GLOBAL LOW RISK WEIGHTED DIVERSIFIED 200 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SOFTBANK	Telecommunications	Japan	0.83
Johnson & Johnson	Health Care	United States	0.81
ORANGE	Telecommunications	France	0.80
JAPAN POST HOLDINGS	Insurance	Japan	0.77
Mizuho Financial Group Inc.	Banks	Japan	0.76
Takeda Pharmaceutical Co. Ltd.	Health Care	Japan	0.75
Merck & Co. Inc.	Health Care	United States	0.73
NOVARTIS	Health Care	Switzerland	0.73
PepsiCo Inc.	Food, Beverage & Tobacco	United States	0.73
Nippon Telegraph & Telephone C	Telecommunications	Japan	0.72

⁵ Based on the composition as of Dec. 30, 2022