ISTOXX INDICES

# ISTOXX EUROPE RESPONSIBILITY LOW VOL 30

## Index description

The iSTOXX Europe Responsibility Low Vol 30 Index tracks the performance of 30 liquid stocks with low volatility. Industry and country neutrality filters are applied in the selection process to ensure diversification. Companies that are non-compliant with the Global Standards Screening (GSS) assessment or are involved in Controversial Weapons activities, as identified by Sustainalytics, are excluded. Additionally, companies involved in Animal Testing, Weapons, Gambling, Adult Entertainment, Thermal Coal, Nuclear Power, Tobacco, Conventional Oil & Gas, Unconventional Oil & Gas, Genetically Modified Plants and Seeds, are also excluded. Moreover, companies involved in incidents and events that may pose a business or reputation risk to a company due to the potential impact on stakeholders or the environment identified by Sustainalytics Controversies Research are excluded.

## Key facts

»Selection of 30 liquid stocks with low volatility.

»Companies with the lowest ESG scores within their respective Universe are filtered out.

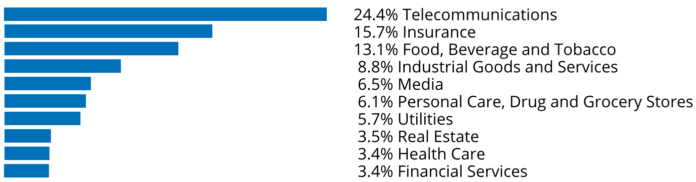
»Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.

»Further product involvement and controversies incidents/events filters are applied.

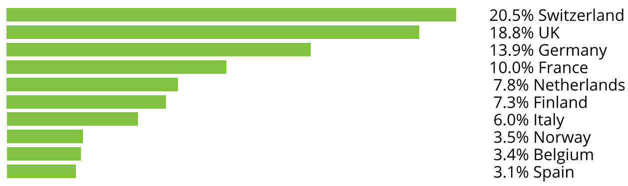
## Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|---|---|---|---|---|---|---|---|---|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX Europe Responsibility Low Vol 30 | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 4.6 | 2.7 | 150.6 |
| STOXX Europe 600 | 12,480.4 | 9,796.0 | 16.3 | 5.9 | 296.4 | 1.5 | 3.0 | 0.0 | 3.4 |

## 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 |
| iSTOXX Europe Responsibility Low Vol 30 | -1.5 | 5.0 | -2.8 | 3.7 | -0.8 | N/A | N/A | -2.8 | 1.2 | -0.2 |
| STOXX Europe 600 | -2.8 | 12.1 | 10.4 | 25.0 | 19.9 | N/A | N/A | 10.5 | 7.8 | 3.7 |
| **Index volatility and risk** | **Annualized volatility (%)** | | | | | **Annualized Sharpe ratio** | | | | |
| iSTOXX Europe Responsibility Low Vol 30 | N/A | N/A | 10.7 | 11.4 | 14.7 | N/A | N/A | -0.6 | 0.1 | -0.0 |
| STOXX Europe 600 | N/A | N/A | 14.0 | 15.6 | 18.0 | N/A | N/A | 0.5 | 0.4 | 0.2 |
| **Index to benchmark** | **Correlation** | | | | | **Tracking error (%)** | | | | |
| iSTOXX Europe Responsibility Low Vol 30 | 0.9 | 0.7 | 0.8 | 0.8 | 0.9 | 5.4 | 8.2 | 8.4 | 9.2 | 8.5 |
| **Index to benchmark** | **Beta** | | | | | **Annualized information ratio** | | | | |
| iSTOXX Europe Responsibility Low Vol 30 | 0.8 | 0.5 | 0.6 | 0.6 | 0.7 | 2.6 | -0.6 | -1.6 | -0.8 | -0.6 |

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

*(EUR, price), all data as of Aug. 31, 2023*

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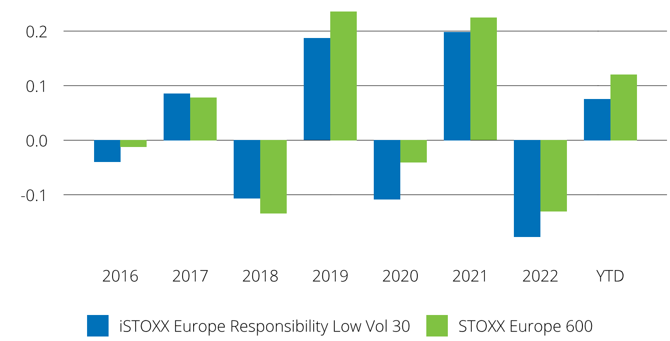
## Fundamentals (for last 12 months)

| 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 |
| iSTOXX Europe Responsibility Low Vol 30 | 16.2 | 16.9 | 16.2 | 16.5 | 1.9 | 3.0 | 1.5 | 4.4 |
| STOXX Europe 600 | 13.9 | 12.3 | 12.3 | 12.1 | 1.8 | 3.0 | 1.2 | 11.3 |

## Performance and annual returns[4]


## Methodology

The iSTOXX Europe Responsibility Low Vol 30 Index is based on the STOXX® Europe 600 Index.

STOXX will exclude companies that fall above the 20th percentile in terms of ESG scores and companies considered to be non-compliant with Global Standards Screening, and companies involved in Controversial Weapons. Furthermore, companies involved in Animal Testing, Weapons, Gambling, Adult Entertainment, Thermal Coal, Nuclear Power, Tobacco, Conventional Oil & Gas, Unconventional Oil & Gas, Genetically Modified Plants and Seeds, are also excluded.

From the remaining companies, those involved in incidents and events that may pose a business or reputation risk due to the potential impact on stakeholders or the environment, are excluded. Consequently, the remaining companies are ranked in ascending order based on their volatility and the top 30 companies with the lowest volatility are selected considering industry and country constraints.

## Versions and symbols

| Index | | ISIN | Symbol | Bloomberg | Reuters |
|---|---|---|---|---|---|
| Price | EUR | CH1147454909 | ISXERLVP | ISXERLVP INDEX | .ISXERLVP |
| Net Return | EUR | CH1147454958 | ISXERLVR | ISXERLVR INDEX | .ISXERLVR |
| Gross Return | EUR | CH1147454966 | ISXERLVG | | .ISXERLVG |
| Price | USD | CH1147454990 | ISXERLVL | | .ISXERLVL |
| Net Return | USD | CH1147455021 | ISXERLVV | | .ISXERLVV |
| Gross Return | USD | CH1147455054 | ISXERLGV | | .ISXERLGV |

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

## Quick facts

| | |
|---|---|
| Weighting | Inverse Volatility weighted |
| Cap factor | 0.1 |
| No. of components | 30 |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 09:00:00 18:00:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | Available since Mar. 12, 2012 |
| Inception date | Nov. 26, 2021 |

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/



### 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. 19, 2012 to Aug. 31, 2023

*(EUR, price), all data as of Aug. 31, 2023*

**ISTOXX INDICES**

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## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| KPN | Telecommunications | Netherlands | 4.64 |
| DEUTSCHE TELEKOM | Telecommunications | Germany | 4.34 |
| SWISSCOM | Telecommunications | Switzerland | 4.17 |
| ORANGE | Telecommunications | France | 4.12 |
| ELISA CORPORATION | Telecommunications | Finland | 3.95 |
| ALLIANZ | Insurance | Germany | 3.51 |
| SWISS PRIME SITE | Real Estate | Switzerland | 3.51 |
| ORKLA | Food, Beverage and Tobacco | Norway | 3.46 |
| ROCHE HLDG P | Health Care | Switzerland | 3.39 |
| RECKITT BENCKISER GRP | Personal Care, Drug and Grocery | UK | 3.38 |

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