STYLE INDICES

STOXX GLOBAL LOW RISK WEIGHTED DIVERSIFIED 200

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

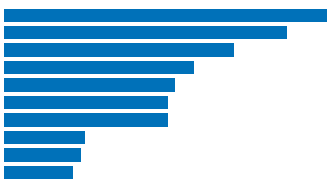
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap

»Industry and country constraints are applied to ensure diversification

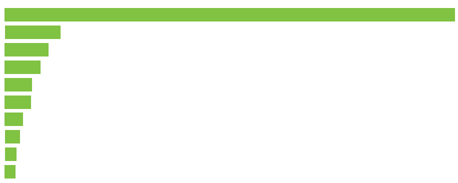
Descriptive statistics

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	N/A	106.6	0.5	0.6	0.9	0.1	0.9	0.1	67.9
STOXX Global 1800	63,153.7	57,308.2	31.8	11.1	2,811.7	1.2	4.9	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 Global Low Risk Weighted Diversified 200	-2.8	-0.2	1.1	11.5	25.4	N/A	N/A	1.1	3.7	4.7
STOXX Global 1800	-2.4	25.1	16.0	27.2	51.0	N/A	N/A	16.2	8.4	8.7
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX Global Low Risk Weighted Diversified 200	N/A	N/A	11.4	10.9	15.4	N/A	N/A	-0.2	0.3	0.3
STOXX Global 1800	N/A	N/A	15.7	15.6	18.2	N/A	N/A	0.8	0.5	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Global Low Risk Weighted Diversified 200	0.8	0.7	0.8	0.8	0.9	7.2	8.4	9.1	9.4	9.2
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Global Low Risk Weighted Diversified 200	0.5	0.5	0.6	0.6	0.7	-0.7	-2.8	-1.6	-0.6	-0.5

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

(USD, gross return), all data as of Aug. 31, 2023

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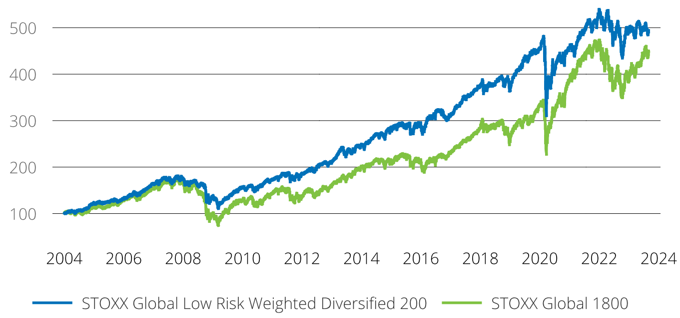
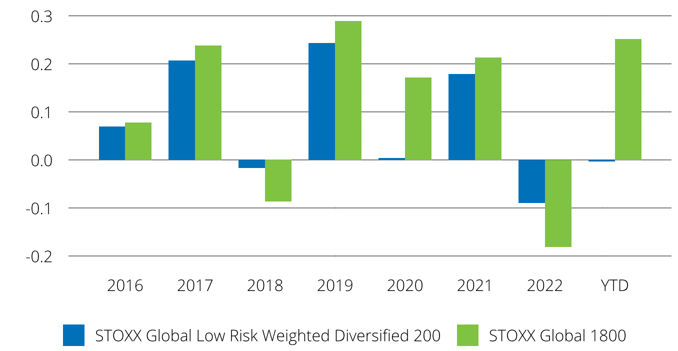
Fundamentals (for last 12 months)

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
STOXX Global Low Risk Weighted Diversified 200	20.3	17.0	19.9	17.0	0.1	3.2	1.6	5.6
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.5	1.9	10.8

Performance and annual returns[4]





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

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

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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] gr. div. yield is calculated as gr. return index return minus price index return

[4] STOXX data from Jan. 02, 2004 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Johnson & Johnson	Health Care	USA	0.89
McDonald's Corp.	Travel and Leisure	USA	0.84
VMWARE	Technology	USA	0.84
Amgen Inc.	Health Care	USA	0.80
Coca-Cola Co.	Food, Beverage and Tobacco	USA	0.78
Oversea-Chinese Banking Corp.	Banks	Singapore	0.77
PepsiCo Inc.	Food, Beverage and Tobacco	USA	0.76
International Business Machine	Technology	USA	0.75
Activision Blizzard Inc.	Consumer Products and Services	USA	0.75
CME Group Inc. Cl A	Financial Services	USA	0.74

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