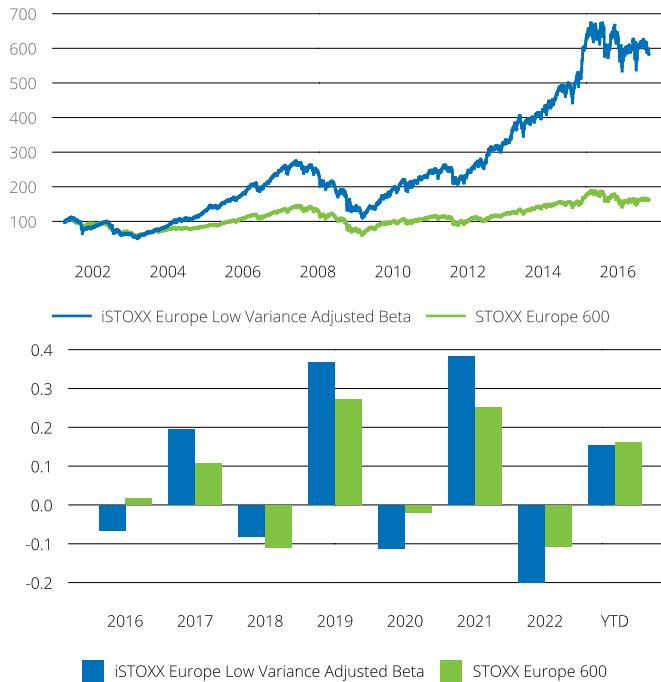


ISTOXX EUROPE LOW VARIANCE ADJUSTED BETA

Performance and annual returns⁴



Methodology

STOXX Europe Low Variance Weighted 120 Index: selection of the 120 least volatile stocks from the STOXX Europe 600 Index on a monthly basis with the cut-off date on the first Friday of the month. To be eligible for selection, the components must have a six-month average daily trading volume (ADTV) of more than 3 million euros. The remaining stocks are then ranked in ascending order by their volatility, i.e. the 120 least volatile stocks are selected.

iSTOXX Europe Low Variance Adjusted Beta Index: the beta of the above described iSTOXX Europe Low Variance Weighted 120 Index (LVI) which is the sensitivity of Low Variance index log returns relative to the STOXX Europe 600 Net Return EUR log returns is calculated on the trading day following each review cut-off date and is implemented on the third Friday of the month. 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
Net Return	EUR	CH0198784164	SXLABR	SXLABR INDEX
				.SXLABR

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

Quick facts

Weighting	Equally weighted for Low Variance Weighted (LVI)
Cap factor	No
No. of components	120 for Low Variance Weighted Index
Review frequency	Monthly
Calculation/distribution	Both indices: net return (EUR): realtime (every 15 seconds)
Calculation hours	Realtime (15 sec.): iSTOXX Europe Low Variance Beta Adjusted:
Base value/base date	1,000 at Dec. 31, 2007
History	Available daily back to Mar. 30, 2001
Inception date	Feb. 4, 2013

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.

⁴ STOXX data from Mar. 30, 2001 to Oct. 31, 2016

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