STRATEGY INDICES

EURO STOXX LOW RISK WEIGHTED 150

Index description

STOXX Low Risk Weighted Indices represent the lowest volatility companies within the respective underlying index, such as the EURO STOXX 50, the STOXX Europe 600 and the EURO STOXX. Components are selected according to their 12-month historical volatility and weighted by the inverse of their 12-month historical volatility.

Key facts

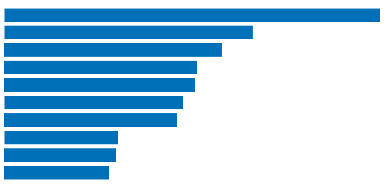
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

»Minimum average daily value traded (ADVT) facilitates trading and is based on well-known equity indices - EURO STOXX 50, EURO STOXX, STOXX Europe 600.

Descriptive statistics

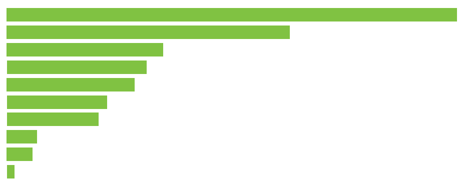
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Low Risk Weighted 150	N/A	99.3	0.7	0.6	1.1	0.4	1.1	0.4	41.3
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

Supersector weighting (top 10)



15.5% Industrial Goods and Services
10.3% Utilities
9.0% Food, Beverage and Tobacco
8.0% Construction and Materials
7.9% Insurance
7.4% Health Care
7.1% Telecommunications
4.7% Financial Services
4.6% Consumer Products and Services
4.3% Chemicals

Country weighting



31.9% France
20.0% Germany
11.1% Spain
9.9% Netherlands
9.1% Italy
7.1% Belgium
6.5% Finland
2.2% Ireland
1.8% Portugal
0.5% Austria

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Low Risk Weighted 150	-1.3	10.0	10.9	19.8	19.6	N/A	N/A	11.0	6.3	3.7
EURO STOXX	-3.1	22.4	20.8	37.8	38.8	N/A	N/A	21.0	11.4	6.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
EURO STOXX Low Risk Weighted 150	N/A	N/A	12.9	13.8	16.7	N/A	N/A	0.6	0.4	0.2
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	1.0	0.6	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO STOXX Low Risk Weighted 150	1.0	0.9	0.9	0.9	1.0	4.3	5.4	5.5	6.4	5.9
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO STOXX Low Risk Weighted 150	0.7	0.7	0.8	0.7	0.8	4.6	-1.2	-1.7	-0.9	-0.6

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

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

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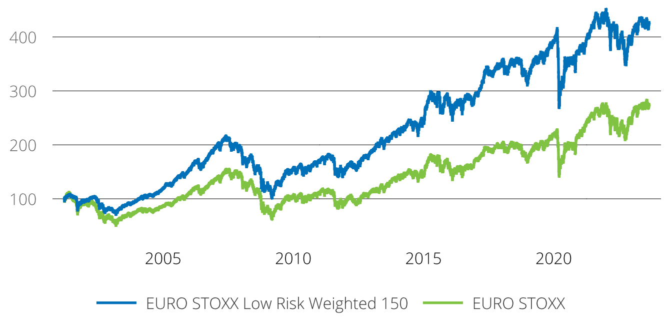
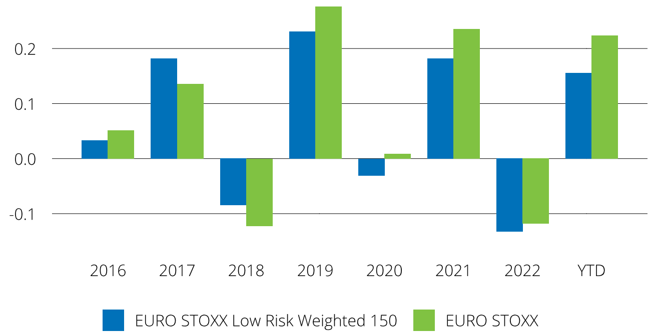
Fundamentals (for last 12 months)

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
EURO STOXX Low Risk Weighted 150	15.5	13.6	14.6	13.5	1.8	4.0	1.0	2.5
EURO STOXX	14.7	12.1	12.7	11.7	1.6	3.8	1.0	4.3

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	CH0190733102	SXLV2GT	SXLV2GT INDEX	.SXLV2GT
Price	EUR	CH0190733185	SXLV2E	SXLV2E INDEX	.SXLV2E
Gross Return	USD	CH0190733128	SXLV2GU	SXLV2GU INDEX	.SXLV2GU
Net Return	EUR	CH0190733144	SXLV2T	SXLV2T INDEX	.SXLV2T
Net Return	USD	CH0190733169	SXLV2U	SXLV2U INDEX	.SXLV2U
Price	USD	CH0190733201	SXLV2K	SXLV2K INDEX	.SXLV2K

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

Quick facts

Weighting	Inverse of 12-month historical volatility
Cap factor	10%
No. of components	Fixed, number of components indicated in the index name
Review frequency	Quarterly (March, June, September, December)
Calculation/distribution	Price (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am - 6:00 pm CET
Base value/base date	100 as of Jan. 31, 2011
History	Available daily back to Mar. 19, 2001
Inception date	Oct. 4, 2012

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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DISCLAIMER

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 19, 2001 to Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
KPN	Telecommunications	Netherlands	1.09
DEUTSCHE TELEKOM	Telecommunications	Germany	1.02
ORANGE	Telecommunications	France	0.97
DANONE	Food, Beverage and Tobacco	France	0.94
HENKEL PREF	Consumer Products and Services	Germany	0.93
ELISA CORPORATION	Telecommunications	Finland	0.93
VISCOFAN	Food, Beverage and Tobacco	Spain	0.92
BEIERSDORF	Personal Care, Drug and Grocery	Germany	0.91
IBERDROLA	Utilities	Spain	0.89
ALLIANZ	Insurance	Germany	0.87

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