

EURO STOXX 50 LOW RISK WEIGHTED

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

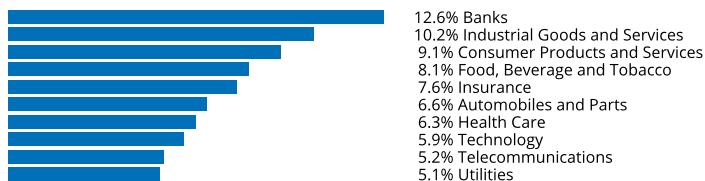
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

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

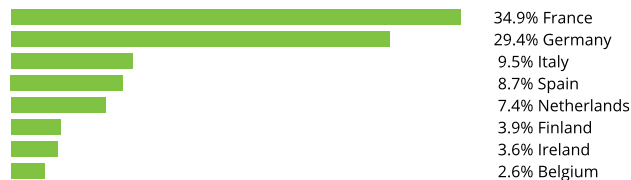
Descriptive statistics

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 50 Low Risk Weighted	N/A	101.6	2.0	1.9	3.4	0.5	3.3	0.5	18.9
EURO STOXX 50	4,011.4	3,070.2	61.4	47.2	245.1	15.0	8.0	0.5	3.9

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
EURO STOXX 50 Low Risk Weighted	-3.2	17.1	25.7	38.9	41.2	N/A	N/A	25.9	11.7	7.2
EURO STOXX 50	-3.8	26.2	26.3	43.6	47.7	N/A	N/A	26.5	12.9	8.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 Low Risk Weighted	N/A	N/A	15.7	17.7	20.4	N/A	N/A	1.2	0.6	0.3
EURO STOXX 50	N/A	N/A	16.8	19.2	21.1	N/A	N/A	1.2	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 Low Risk Weighted	1.0	1.0	1.0	1.0	1.0	2.3	2.8	2.9	3.0	2.8
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 Low Risk Weighted	0.9	0.9	0.9	0.9	1.0	2.9	0.2	-0.2	-0.5	-0.4

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

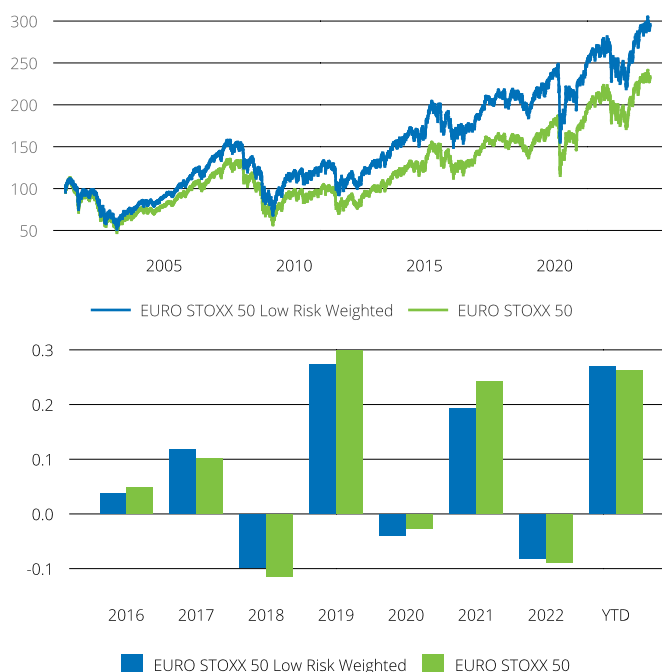
(EUR, gross return), all data as of Aug. 31, 2023

STRATEGY INDICES

EURO STOXX 50 LOW RISK WEIGHTED

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 50 Low Risk Weighted	12.7	10.7	11.0	10.5	1.6	4.6	0.9	14.6
EURO STOXX 50	13.4	11.8	12.5	11.6	1.8	4.1	1.2	17.2

Performance and annual returns⁴

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	CH0190744760	SXLVB5GT	SXLVB5GT INDEX	.SXLVB5GT
Price EUR	CH0190744786	SXLVB5E	SXLVB5E INDEX	.SXLVB5E
Gross Return USD	CH0190733482	SXLVB5GU	SXLVB5GU INDEX	.SXLVB5GU
Net Return EUR	CH0190733508	SXLVB5T	SXLVB5T INDEX	.SXLVB5T
Net Return USD	CH0190733532	SXLVB5U	SXLVB5U INDEX	.SXLVB5U
Price USD	CH0190733565	SXLVB5K	SXLVB5K INDEX	.SXLVB5K

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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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

STRATEGY INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
DEUTSCHE TELEKOM	Telecommunications	Germany	3.34
DANONE	Food, Beverage and Tobacco	France	3.06
IBERDROLA	Utilities	Spain	2.92
ALLIANZ	Insurance	Germany	2.83
AHOLD DELHAIZE	Personal Care, Drug and Grocery	Netherlands	2.75
AIR LIQUIDE	Chemicals	France	2.63
ANHEUSER-BUSCH INBEV	Food, Beverage and Tobacco	Belgium	2.62
MUENCHENER RUECK	Insurance	Germany	2.59
DEUTSCHE BOERSE	Financial Services	Germany	2.54
VINCI	Construction and Materials	France	2.50

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