STOXX GLOBAL ESG LEADERS SELECT 50 RISK CONTROL 10%

Index description

The STOXX Global ESG Leaders Select 50 Risk Control 10% Index aims to create a portfolio consisting of a mix of the underlying index the STOXX Global ESG Leaders Select 50 EUR Index and a risk-free money market investment (STR), whose risk fluctuates around a predefined level. The allocation between the two components is determined by the volatility of the underlying index as compared to the risk level targeted by the Risk Control index: the more the underlying index's volatility exceeds the threshold, the higher the allocation to the cash component.

The underlying index, the STOXX Global ESG Leaders Select 50 EUR Index, captures the performance of stocks with low volatility and high dividends from the STOXX Global ESG Leaders Index.

The STOXX Global ESG Leaders Select 50 Risk Control 10% Index utilizes a measure of volatility in realized terms. The allocation to the underlying index, which may be adjusted on a daily basis, is capped to 150%.

Key facts

»Based on very liquid instruments: money market and underlying index

»Offers full participation in less risky, booming equity markets while at the same time protecting investors when markets become turbulent

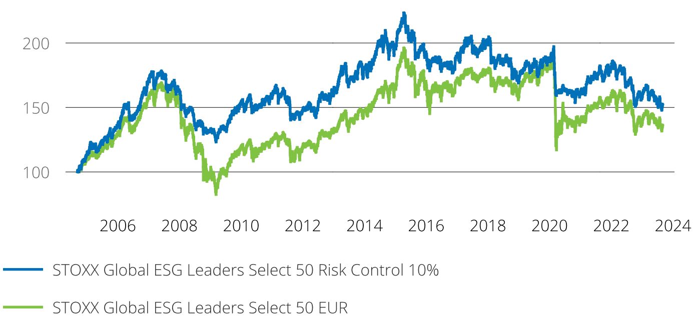
»Improved risk-return profiles for bull and bear markets

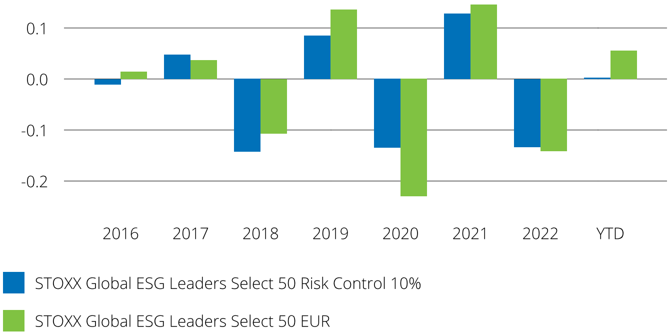
»Reacts immediately to changes in the prevailing market environment due to daily observation of volatility trigger levels

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global ESG Leaders Select 50 Risk Control 10%	1.1	0.1	-8.2	-1.8	-17.3	N/A	N/A	-8.3	-0.6	-3.8
STOXX Global ESG Leaders Select 50 EUR	1.7	5.5	-8.0	4.8	-18.3	N/A	N/A	-8.1	1.6	-4.0
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
STOXX Global ESG Leaders Select 50 Risk Control 10%	N/A	N/A	9.4	9.7	10.0	N/A	N/A	-1.1	-0.1	-0.4
STOXX Global ESG Leaders Select 50 EUR	N/A	N/A	10.7	10.8	15.3	N/A	N/A	-0.9	0.1	-0.3
Index to benchmark					**Correlation**					**Tracking error (%)**
STOXX Global ESG Leaders Select 50 Risk Control 10%	0.0	0.1	0.1	0.0	-0.0	0.0	12.9	13.7	14.3	18.4
Index to benchmark					**Beta**					**Annualized information ratio**
STOXX Global ESG Leaders Select 50 Risk Control 10%	0.0	0.1	0.1	0.0	-0.0	0.0	-0.7	0.6	-0.3	-0.0

Performance and annual returns[3]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Sep. 10, 2004 to Aug. 31, 2023

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

STOXX GLOBAL ESG LEADERS SELECT 50 RISK CONTROL 10%

Methodology

The index portfolio consists of an underlying equity index the STOXX Global ESG Leaders Select 50 EUR Index and an overnight money market investment (STR). The rebalancing is done if the volatility changes by more than 5% since the last rebalancing to avoid high allocation turnover due to minimal deviations from the targeted risk level. In addition, a maximum exposure of 150% toward the risky asset is introduced to avoid extreme leveraged positions.

The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: http://www.stoxx.com/indices/rulebooks.html

Quick facts

Weighting	rebalancing: daily
No. of components	50
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 22:30:00
Base value/base date	1000 as of Sep. 10, 2004
History	Available since Sep. 10, 2004
Inception date	Mar. 08, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Total Return - EUR	CH0313264811	SGESRC10	SGESRC10 INDEX	.SGESRC10

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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.