ISTOXX® GLOBAL CLEAN ENERGY SELECTED 30 NR RISK CONTROL 10% INDEX

Index description

The iSTOXX Global Clean Energy Selected 30 Index is comprised of companies from selected countries and related to one or more of the following themes: Energy Efficiency, Energy Equipment, Energy Transition Solutions and Generate/Sell Energy. Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the themes.

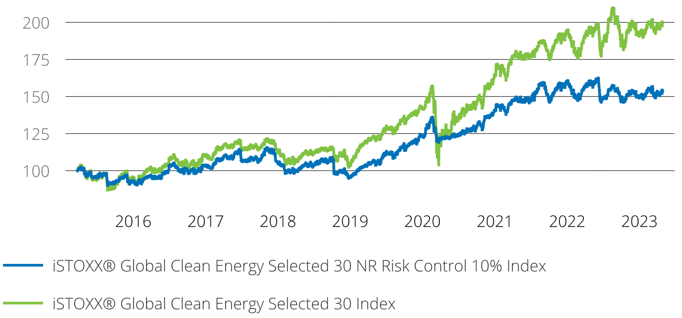
Key facts

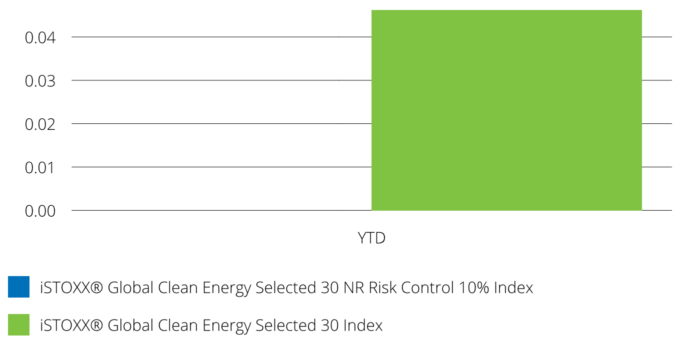
»The iSTOXX Global Clean Energy Selected 30 NR Risk Control 10% Index replicates the performance of a risk control overlay applied to the iSTOXX Global Clean Energy Selected 30 NR Index that targets 10% volatility.

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Clean Energy Selected 30 NR Risk Control 10% Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
iSTOXX Global Clean Energy Selected 30 Index	0.1	4.6	2.0	56.3	81.8	N/A	N/A	2.0	16.2	12.9
Index volatility and risk					Annualized volatility (%)					Annualized Sharpe ratio[2]
iSTOXX Global Clean Energy Selected 30 NR Risk Control 10% Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
iSTOXX Global Clean Energy Selected 30 Index	10.6	10.8	13.6	13.3	16.1	N/A	N/A	0.0	1.1	0.8
Index to benchmark					Correlation					Tracking error (%)
iSTOXX Global Clean Energy Selected 30 NR Risk Control 10% Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark					Beta					Annualized information ratio
iSTOXX Global Clean Energy Selected 30 NR Risk Control 10% Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	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 Mar. 25, 2015 to Apr. 28, 2023

(EUR, excess return - nr), all data as of Apr. 28, 2023

ISTOXX® GLOBAL CLEAN ENERGY SELECTED 30 NR RISK CONTROL

Methodology

The iSTOXX Global Clean Energy Selected 30 NR Risk Control 10% Index replicates the performance of a risk control overlay applied to the iSTOXX Global Clean Energy Selected 30 NR Index that targets 10% volatility.

Quick facts

Weighting	Alternative weighting schema
Cap factor	N/A
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 22:30:00
Base value/base date	1000 as of March. 25, 2015
History	Available from Mar. 25, 2015
Inception date	February. 15, 2023

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.