

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.

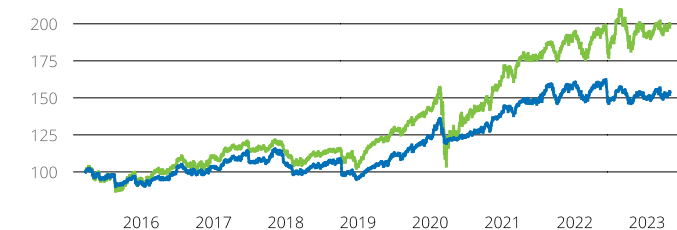
Key facts

»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 figures¹

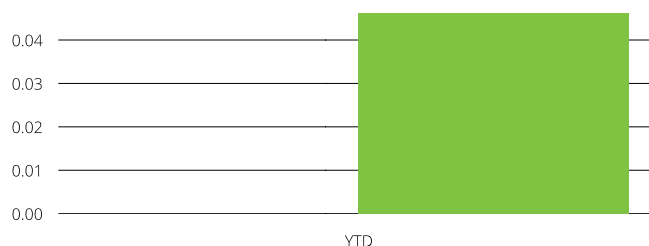
| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|------|--------------------------------------|-----|-----|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX Global Clean Energy Selected 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 | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 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 (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 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 | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 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 returns³



— iSTOXX® Global Clean Energy Selected 30 NR Risk Control 10% Index

— iSTOXX® Global Clean Energy Selected 30 Index



■ iSTOXX® Global Clean Energy Selected 30 NR Risk Control 10% Index

■ iSTOXX® Global Clean Energy Selected 30 Index

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.

