ISTOXX INDICES

ISTOXX® GLOBAL CLEAN ENERGY SELECTED 30 NR DECREMENT 5% 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 Decrement 5% Index replicates the performance of the net return version of the iSTOXX Global Clean Energy Selected 30 Index assuming a constant 5% performance deduction per annum.

»The performance deduction accrues constantly on a daily basis.

»Consequently due to the percentage of performance deduction the iSTOXX Global Clean Energy Selected 30 NR Decrement 5% Index underperforms the iSTOXX Global Clean Energy Selected 30 Index that includes net dividend investments.

Risk and return figures¹

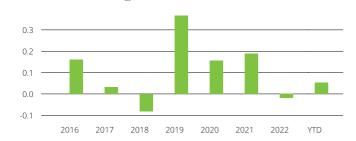
| Index returns | Return (%) Annualized return | | | | | | | turn (%) | | |
|--|---|------|------|------|-----------|------------|-----|-------------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX Global Clean Energy Selected 30 NR Decrement 5% Index | 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 | 0.6 | 5.3 | 2.2 | 52.0 | 81.4 | N/A | N/A | 2.2 | 15.1 | 12.8 |
| Index volatility and risk | Annualized volatility (%) Annualized Sharpe ratio ² | | | | | | | | | |
| iSTOXX Global Clean Energy Selected 30 NR Decrement 5% 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 | 8.3 | 10.3 | 13.4 | 12.8 | 16.1 | N/A | N/A | -0.0 | 1.1 | 0.7 |
| Index to benchmark | Correlation Tracking err | | | | error (%) | | | | | |
| iSTOXX Global Clean Energy Selected 30 NR Decrement 5% Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Index to benchmark | Beta Annualized information rat | | | | | | | ation ratio | | |
| iSTOXX Global Clean Energy Selected 30 NR Decrement 5% Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |

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Performance and annual returns4



iSTOXX® Global Clean Energy Selected 30 Index



iSTOXX® Global Clean Energy Selected 30 NR Decrement 5% Index

iSTOXX® Global Clean Energy Selected 30 Index

Methodology

The iSTOXX Global Clean Energy Selected 30 NR Decrement 5% Index replicates the performance of the net return version of the iSTOXX Global Clean Energy Selected 30 Index assuming a constant 5% performance deduction per annum. The performance deduction accrues constantly on a daily basis. Consequently due to the percentage of performance deduction the iSTOXX Global Clean Energy Selected 30 NR Decrement 5% Index underperforms the iSTOXX Global Clean Energy Selected 30 Index that includes net dividend investments.

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 December. 22, 2014 | |
| History | Available from Dec. 22, 2014 | |
| 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.

⁴ STOXX data from Dec. 22, 2014 to May 31, 2023

(EUR, price), all data as of May 31, 2023