

QUICK FACTS

| | |
|-------------------------|--------------|
| Index Lounce Date: | Jul 8, 2022 |
| Index Base Date: | Dec 31, 2018 |
| Index Base Value: | 1,000 |
| Index Tax Type: | NTR |
| Index Currency: | USD |
| Index Reconstitution: | Annually |
| Index Rebalance: | Quarterly |
| Index Weighting Type: | Market Cap |
| Constituent Weight Cap: | 3.0% |

ELIGIBLE CRITERIA

| | |
|--------------------------|----------------|
| Country of Exchange: | Multi-Exchange |
| Securities Currency: | Multi-Currency |
| Geographical Exposure: | Global |
| Min Security Free-Float: | 10% |

FUNDAMENTALS

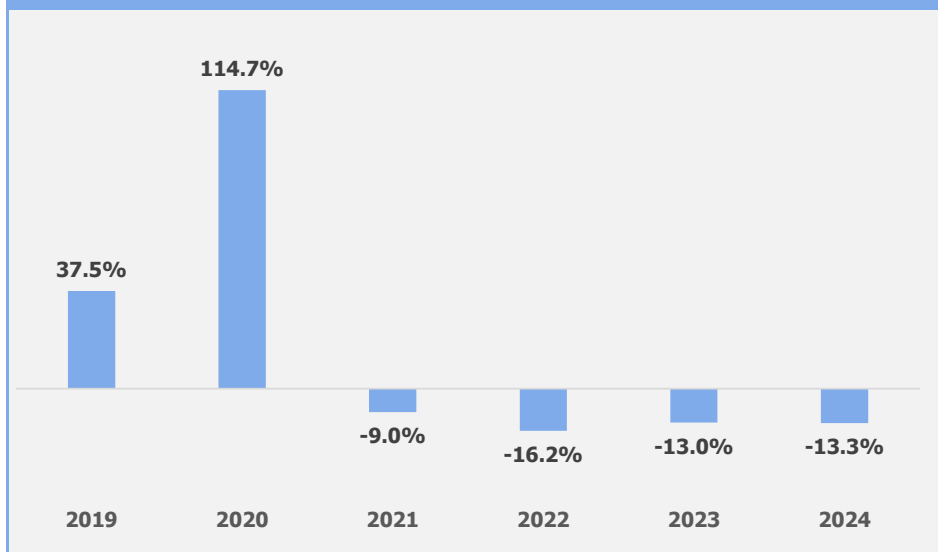
| | |
|-------------------|------|
| # of Constituents | 60 |
| P/E | 16.7 |
| P/B | 2.4 |
| Div Yield: | 2.3% |

SECTORS BREAKDOWN

| | |
|-------------|-------|
| Utilities | 48.2% |
| Technology | 24.5% |
| Industrials | 20.0% |
| Materials | 6.0% |
| Energy | 1.3% |

The index is designed to measure the performance of companies focused on Green Energy activities based on AI classification

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

| Returns | | | | Standard Deviation* | | | Sharp Ratio* | | |
|---------|--------|---------|---------|---------------------|---------|---------|--------------|---------|---------|
| 2024 | 1 Year | 3 Years | 5 Years | 1 Year | 3 Years | 5 Years | 1 Year | 3 Years | 5 Years |
| -13.3% | -25.1% | -36.7% | 47.6% | 21.3% | 23.4% | 25.2% | -1.3 | -0.6 | 0.4 |

* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

| Security Name | Symbol | Index Weight |
|--------------------------|-----------|--------------|
| Verbund | VER AV | 3.3% |
| Endesa | ELE SM | 3.2% |
| Ganfeng Lithium | 1772 HK | 3.1% |
| Enphase Energy | ENPH US | 3.0% |
| Xinyi Solar | 968 HK | 3.0% |
| First Solar | FSLR US | 3.0% |
| Fluence Energy - Class A | FLNC US | 3.0% |
| Enel | ENEL IM | 3.0% |
| Orsted | ORSTED DC | 2.9% |
| CGN Power | 1816 HK | 2.9% |