

ETHO MarketVector™ Global Climate Positive Index

The ETHO MarketVector™ Global Climate Positive Index tracks the performance of companies that, in aggregate, produce net negative greenhouse gas emissions. In calculating net greenhouse gas emissions, ETHO Capital considers scope 1-3 emissions. The index considers ESG and geographic factors, based on data provided by ETHO Capital.

Key Features



	All Time High/Low	52-Week High/Low
Index	1,504.07/799.06	1,320.39/1,080.31

Size and Liquidity Requirements

Full MCap of at least 100 mln USD. Three month average-daily-trading volume of at least 1 mln USD at the current review and also at the previous two reviews. At least 250,000 shares traded per month over the last six months at the current review and also at the previous two reviews.

Universe

Companies are screened using data from ETHO Capital based on geographic, climate, and other ESG factors.

Diversification

Companies in the index are weighted equally.

Review

Annually in September.

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	ETHOI	DE000SL0HCG2	SL0HCG	BMD1MH4	ETHOI	.ETHOI	125286912
Total Return Gross	ETHOITRG	DE000SL0HD28	SL0HD2	BMD1MK7	ETHOITRG	.ETHOITRG	126295295
Total Return Net	ETHOITR	DE000SL0HCH0	SL0HCH	BMD1MJ6	ETHOITR	.ETHOITR	125286937

Index Data

INDEX PARAMETERS

Launch Date	20 Apr 2023	Components	243
Type	Custom	Volatility (250 days)	14.69
Currency	USD	MCap bn USD	13,747.39
Base Date	20 Sep 2019	Correlation (250 days)	0.48
Base Value	1,000.00	* S&P Global Clean Energy	

ANNUALISED PERFORMANCE

1 Month	-3.46%
1 Year	3.32%
3 Years	-0.37%
5 Years	4.22%
Since Inception	3.17%

Index Components

Top Components by Weight	Weight	Best Performing Components	YTD	1 Day
XPENG INC - ADR	0.96%	MKS INSTRUMENTS INC	-34.80%	8.03%
BYD CO LTD	0.70%	XPENG INC - ADR	73.18%	7.34%
BEACON ROOFING SUPPLY INC	0.66%	E INK HLDGS (PRIME VIEW INTL) ORD	-17.39%	7.14%
LPL FINANCIAL HOLDINGS INC	0.64%	Worst Performing Components	YTD	1 Day
NAURA TECHNOLOGY GROUP CO-A	0.63%	ENPHASE ENERGY INC	-34.38%	-15.65%
TWILIO INC	0.63%	WATSCO INC	-4.73%	-11.28%
Subtotal	4.21%	SUNNOVA ENERGY INTERNATIONAL INC	-93.78%	-6.32%

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For further information visit www.marketvector.com

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