

Ocean Horizon Mediterranean Index

Index ID: N/A

This index tracks companies in the Mediterranean marine economy and global marine innovators with holdings screened and weighted for ESG factors. Management fees support organizations conserving Mediterranean marine species and habitats.

Universe: Global

Number of target holdings: 30

Rebalance frequency: Quarterly

Launch Date: 2020-01-01

Methodology and weighting convention

The index holds marine economy stocks weighted towards companies with Mediterranean impacts. The index has additional exposure to marine innovators active in other geographies. Weightings are adjusted by geographic impact and ESG factors using an AI filter.

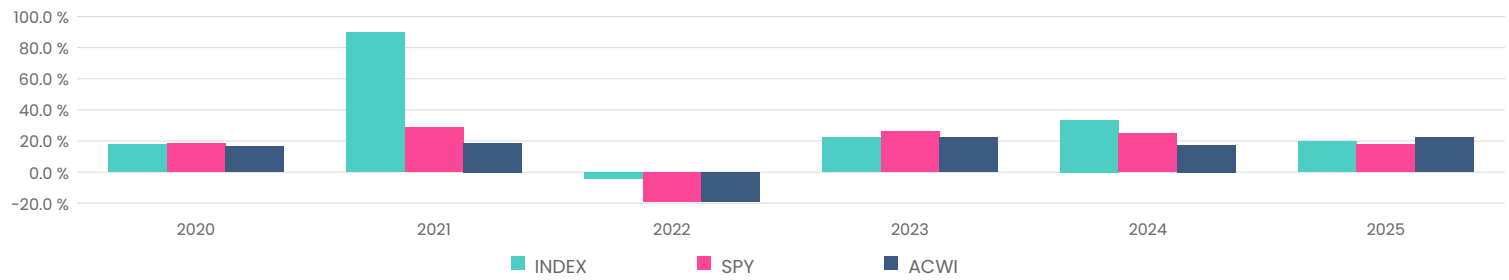
Cumulative index performance



Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	ITD (ANN %)
INDEX	8.26	29.63	36.48	28.51	22.31	29.48
SPY	4.3	13.91	22.1	22.28	13.29	15.73
ACWI	4.62	15.12	23.82	21.82	11.6	13.24

Calendar year returns



	2020	2021	2022	2023	2024	2025
INDEX	17.63	89.73	-4.28	22.03	33.46	19.6
SPY	18.33	28.73	-18.65	26.18	24.89	17.72
ACWI	16.33	18.68	-18.82	22.29	17.45	22.41

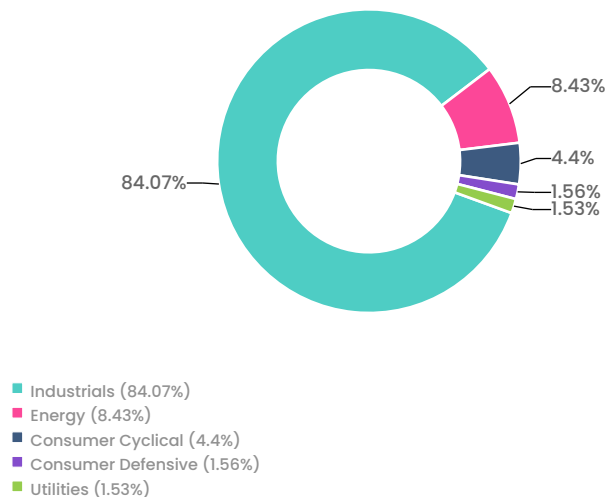
Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	22.17	44.18	2020-01-02 - 2020-03-23	1.33	1.72
SPY	19.81	33.72	2020-02-19 - 2020-03-23	0.79	0.96
ACWI	18.87	33.53	2020-02-12 - 2020-03-23	0.7	0.85

Top 10 holdings

	WEIGHT %
AP MOLLER-MAERSK A/S-A	6.11
DANAOS CORP	5.13
ZIM INTEGRATED SHIPPING SERV	4.9
FINCANTIERI SPA	4.76
STAR BULK CARRIERS CORP	4.61
TSAKOS ENERGY NAVIGATION LTD	4.51
DIANA SHIPPING INC	4.38
SAFE BULKERS INC	4.36
GLOBAL SHIP LEASE INC-CL A	4.34
PIRAEUS PORT AUTHORITY SA	4.21

Current Sector Breakdown



DISCLAIMER

Carefully consider investment objectives, risks, charges, and expenses before investing. Investing involves risk, including the possible loss of principal. Narrowly focused investments typically exhibit higher volatility. A portfolio concentrated in a single industry theme makes it vulnerable to factors affecting the companies. The Index may face more risks than if it were diversified more broadly. This information does not constitute, and should not be considered a substitute for, legal or tax advice.