

# 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

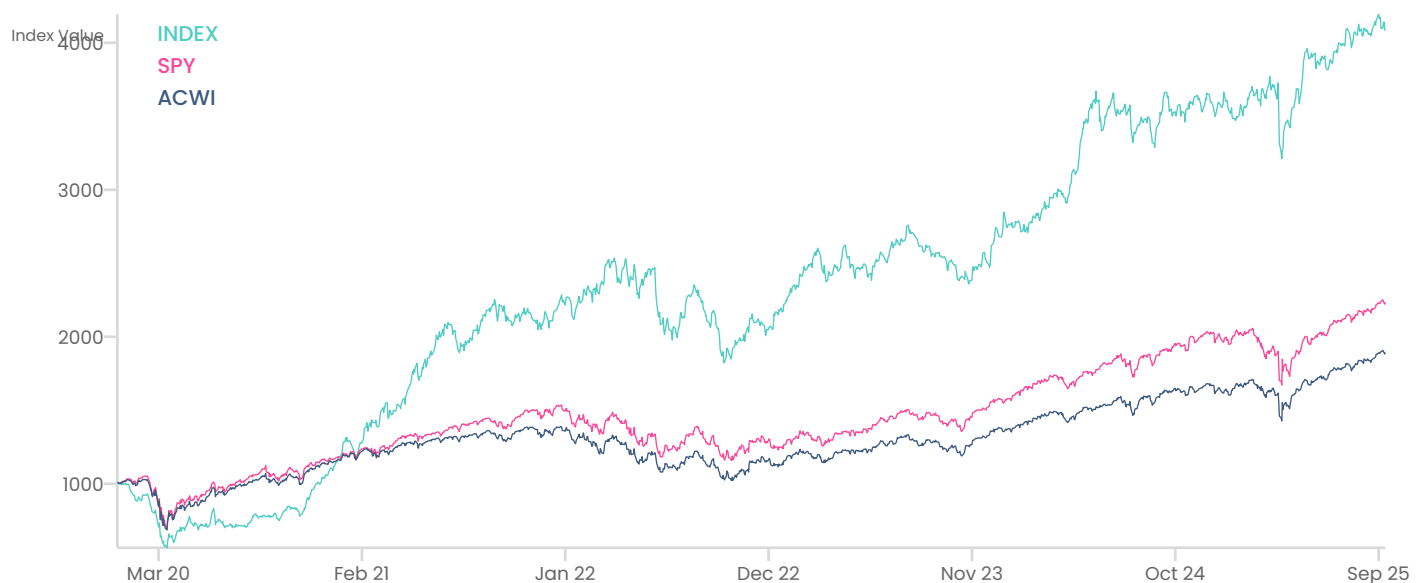
Rebalance frequency: Quarterly

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



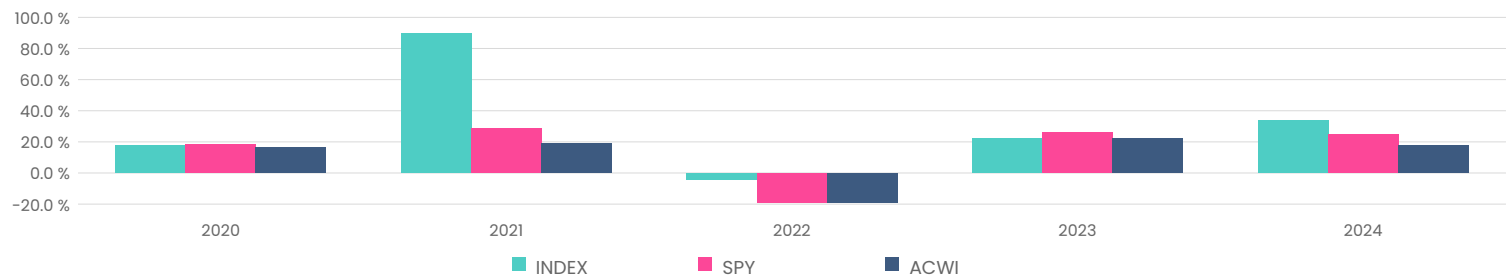
## Index Performance

|       | 3MO % | YTD % | 1YR % | 3YR (ANN %) | 5YR (ANN %) | ITD (ANN %) |
|-------|-------|-------|-------|-------------|-------------|-------------|
| INDEX | 4.44  | 14.16 | 11.5  | 30.92       | 38.32       | 27.77       |
| SPY   | 5.83  | 13.6  | 17.48 | 23.47       | 16.27       | 15.01       |
| ACWI  | 5.82  | 16.89 | 16.64 | 21.82       | 13.25       | 11.74       |

## Index risk and return characteristics

|       | STD DEV(ANN %) | MAX DRAWDOWN % | DRAWDOWN PERIOD         | SHARPE RATIO | SORTINO RATIO |
|-------|----------------|----------------|-------------------------|--------------|---------------|
| INDEX | 23.17          | 44.18          | 2020-01-02 - 2020-03-23 | 1.2          | 1.55          |
| SPY   | 20.66          | 33.72          | 2020-02-19 - 2020-03-23 | 0.73         | 0.88          |
| ACWI  | 19.5           | 33.53          | 2020-02-12 - 2020-03-23 | 0.6          | 0.72          |

## Calendar year returns

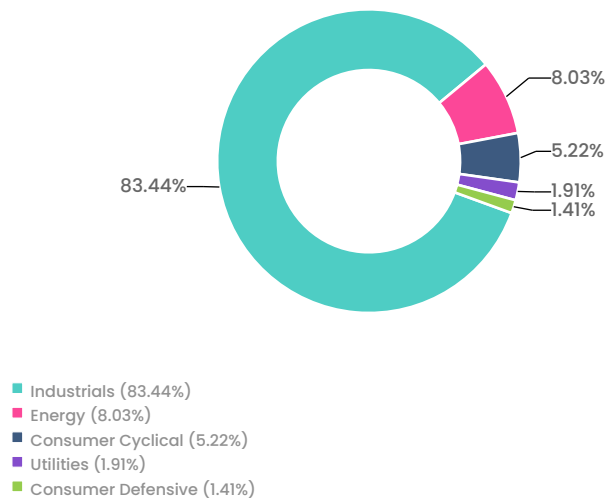


|       | 2020  | 2021  | 2022   | 2023  | 2024  |
|-------|-------|-------|--------|-------|-------|
| INDEX | 17.63 | 89.73 | -4.28  | 22.03 | 33.46 |
| SPY   | 18.33 | 28.73 | -18.65 | 26.17 | 24.89 |
| ACWI  | 16.33 | 18.67 | -18.81 | 22.27 | 17.45 |

## Top 10 holdings

|                              | WEIGHT % |
|------------------------------|----------|
| AP MOLLER-MAERSK A/S-A       | 5.22     |
| PIRAEUS PORT AUTHORITY SA    | 5.22     |
| DANAOS CORP                  | 4.84     |
| ZIM INTEGRATED SHIPPING SERV | 4.82     |
| VEOLIA ENVIRONNEMENT         | 4.82     |
| ATTICA HOLDINGS S.A.         | 4.82     |
| GLOBAL SHIP LEASE INC-CL A   | 4.22     |
| FINCANTIERI SPA              | 4.22     |
| STAR BULK CARRIERS CORP      | 4.22     |
| CK HUTCHISON HOLDINGS LTD    | 4.22     |

## Current Sector Breakdown



### DISCLAIMER

None