

OCEAN HORIZON MEDITERRANEAN INDEX



delivered by
selenev



The Ocean Horizon Mediterranean Index is the world's first geographic-focused, ocean economy equities index.

The Index places a majority emphasis on ocean economy companies operating in the Mediterranean, while directly supporting marine conservation efforts through partnerships with Mediterranean NGOs active in marine conservation. The Index also includes a global innovators component.

Stocks in the Index are selected and weighted by three factors: Mediterranean activity, environmental conduct, and marine innovation.

The Index invests in global equities.

The Index is managed by Ocean Horizon, a partnership based in Cyprus & Malta with a team of environmental finance & capital markets experts.

Our conservation partners, receiving a portion of Index management fees.



AKTI Project and Research Centre is based in Nicosia, Cyprus and focuses on environmental issues, sustainability, and coastal & marine conservation in the Mediterranean.



Marevivo is Italy's leading non-profit environmental association dedicated to the protection of the Mediterranean Sea and its resources.



Nature Trust Malta drives conservation through hands-on action, education and advocacy. NTM promotes environmental awareness, manages protected sites, and works for stronger environmental legislation.



INVESTMENT CASE

DEMAND FACTORS & GROWTH POTENTIAL

- 1. Economic Growth Potential:** The Mediterranean blue economy generates over US\$450 billion annually and is experiencing rapid expansion in sectors like tourism, shipping, and aquaculture, and the region is placed to benefit significantly due to its strategic position handling 25% of global maritime trade.
- 2. Job Creation and Employment:** The local marine economy supports millions of jobs, with around 2 million in the EU's Mediterranean member states alone, where coastal tourism accounts for 79% of blue economy employment and fisheries/aquaculture provide work for about 1 million people, driving growth amid a coastal population that swells to over 300 million during peak seasons.
- 3. Sustainability and Environmental Benefits:** Investing promotes ecosystem preservation and climate resilience, as part of the Index management fee is directed to local marine NGOs who are addressing issues such as ecosystem preservation and climate resilience, and addressing threats like pollution and overexploitation in the biodiversity-rich Mediterranean.

DEMAND FACTORS & GROWTH POTENTIAL

4. **Innovation and Emerging Sectors:** Opportunities in marine innovation such as renewable ocean energy, blue biotechnology, and decarbonized shipping align with EU and UfM policies, providing investors with diversified exposure to high-growth, sustainable ocean-focused business models.
5. **Global Challenges Mitigation:** The marine economy contributes to food security, clean energy, and carbon sequestration, with the ocean acting as the world's largest carbon sink absorbing 1/4 of human emissions, making Mediterranean investments vital for addressing environmental challenges and supporting over 40% of the global population in coastal areas

DEMAND FACTORS & GROWTH POTENTIAL

1. WWF: "The Mediterranean Sea: incomparable wealth in steep decline" - <https://wwf.panda.org/es?312450%2FThe-Mediterranean-Sea-incomparable-wealth-in-steep-decline=>

German Marshall Fund: "A Sustainable Blue Economy" - <https://www.gmfus.org/news/sustainable-blue-economy> - Published: Feb 23, 2023

3We Build Value: "The Mediterranean ports, magnet of global trade" - <https://www.webuildvalue.com/en/reportage/mediterranean-ports-global-trade.html>

2. UNEP MAP: "The blue economy in the Mediterranean" - <https://www.unep.org/unepmap/resources/factsheets/blue-economy>

EU Neighbours: "ENTREMED for the Blue Economy: Is this a game changer?" - <https://south.euneighbours.eu/news/entremed-for-the-blue-economy-is-this-a-game-changer> - Published: Apr 13, 2023

European Commission: "THE EU BLUE ECONOMY REPORT 2025 EDITION" - <https://medblueeconomyplatform.org/wp-content/uploads/2025/05/the-eu-blue-economy-report-2025.pdf> - Published: May 26, 2025

3. UNEP MAP: "The blue economy in the Mediterranean" - <https://www.unep.org/unepmap/resources/factsheets/blue-economy> - Published: Mar 1, 2021

UNEP MAP: "Biological diversity in the Mediterranean" - <https://www.unep.org/unepmap/resources/factsheets/biological-diversity>

4. UfM: "Towards a Sustainable Blue Economy in the Mediterranean region" - <https://ufmsecretariat.org/wp-content/uploads/2025/02/UfM-SBE-report-2024-English-version-fin.pdf> -

Med Blue Economy Platform: "Policy report - blue economy as an opportunity for enhancing youth and women's employment in the mediterranean" - <https://medblueeconomyplatform.org/wp-content/uploads/2025/09/cluster-ps4.pdf>

5. WWF: "The Mediterranean Sea: incomparable wealth in steep decline" - <https://wwf.panda.org/es?312450%2FThe-Mediterranean-Sea-incomparable-wealth-in-steep-decline=> - Published: Sep 27, 2017

Columbia University: "The Ocean Carbon Sink Is Ailing" - <https://news.climate.columbia.edu/2025/09/04/the-ocean-carbon-sink-is-ailing> - Published: Sep 4, 2025

UNEP: "Ocean, seas and coasts" - <https://www.unep.org/topics/ocean-seas-and-coasts> - Published: Jan 20, 2025



PERFORMANCE

Cumulative index performance



Performance from backtest inception January 2, 2020 to January 10, 2026

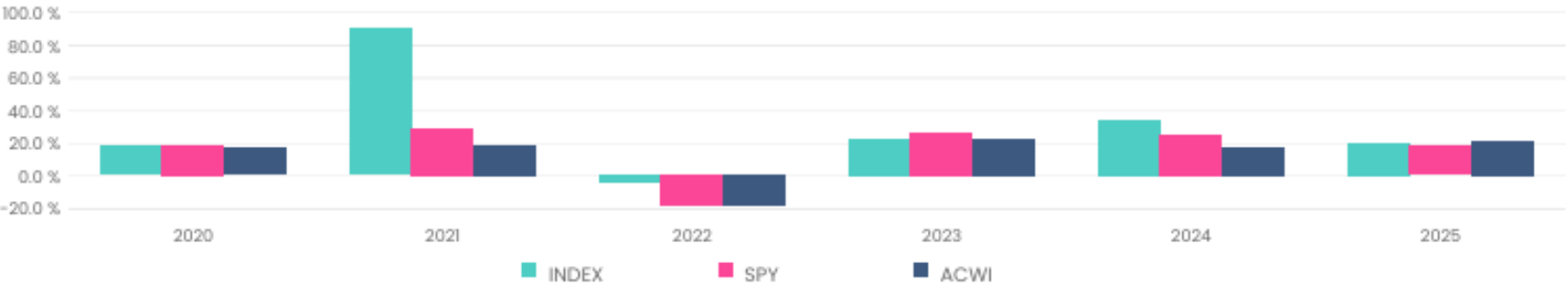
Index live date May 8, 2025

Index risk and return characteristics

Jan 10, 2026

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	22.76	44.18	2020-01-02 - 2020-03-23	1.25	1.61
SPY	20.33	33.72	2020-02-19 - 2020-03-23	0.75	0.9
ACWI	19.19	33.53	2020-02-12 - 2020-03-23	0.64	0.76

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	26.17	24.89	17.72
ACWI	16.35	18.66	-18.81	22.28	17.45	21.35

Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	ITD (ANN %)
INDEX	13.98	5.96	27.82	26.42	28.69	28.49
SPY	4.99	1.78	20.97	22.11	14.46	15.26
ACWI	5.03	2.3	25.35	19.26	11.02	12.27



INVESTING IN THE INDEX

The Ocean Horizon Mediterranean Index is available as an optimized strategy on trading & investment platform MEXEM Europe. Available to clients in 27 EU countries.



US investors can access the Index direct from RIA Global Beta Advisors or via the Artha portfolio management platform, which is also accessible to advisors using the Nitrogen platform.



Index performance does not reflect the deduction of any fees or expenses. Performance is provided on a total-return basis. Historical performance illustrations in the indices may be based on a back-test calculation. Past performance of an index is not a guarantee of future results. This information does not constitute, and should not be considered a substitute for financial, legal, or tax advice



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