

Indxx Global YieldCo Index (TR)

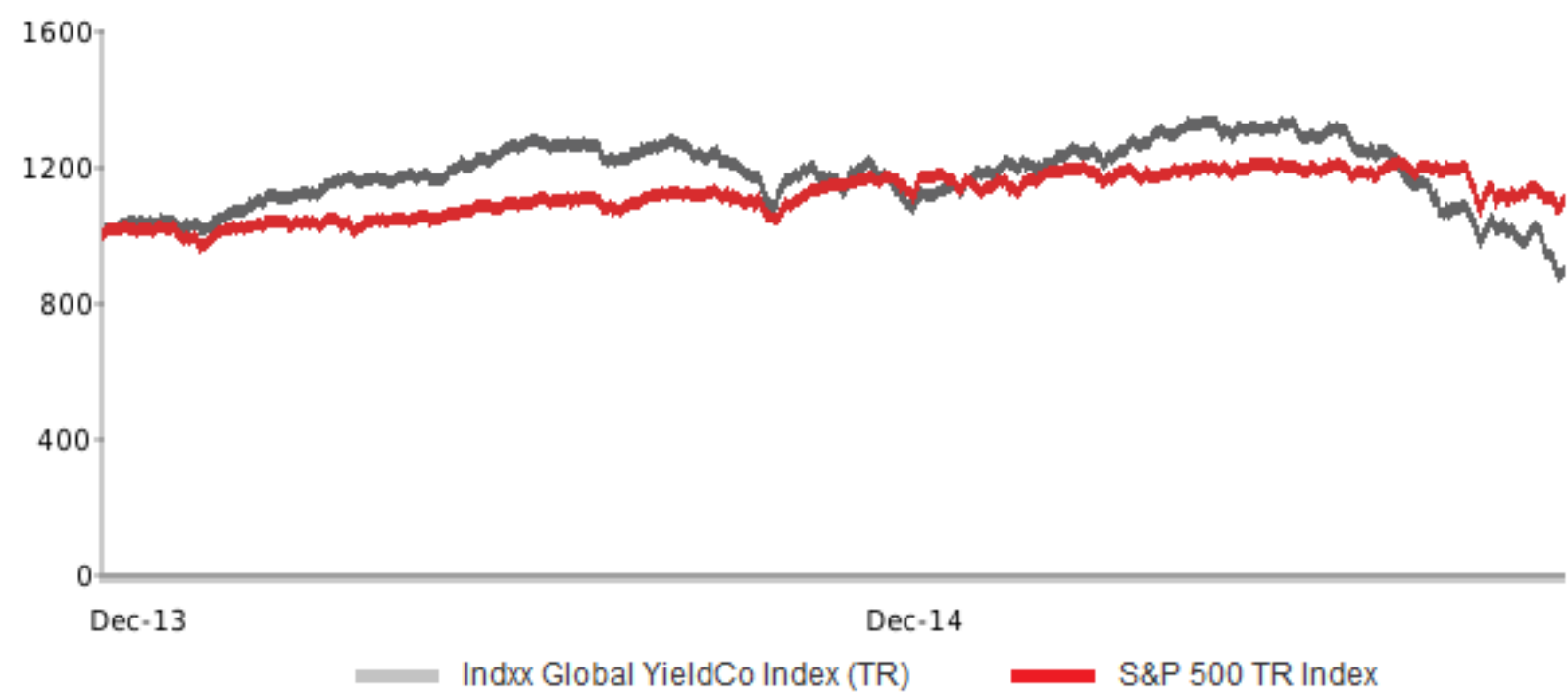
Index Description

The Indxx Global YieldCo Index is an adjusted market cap weighted index designed to provide access to globally listed securities which are categorized as YieldCos.

Index Characteristics

| | |
|------------------------------|------------|
| Base Date | 12/20/2013 |
| No. of Constituents | 20 |
| Total Market Cap (\$ Mn) | 23,926 |
| Average Market Cap (\$ Mn) | 1,196 |
| Median Market Cap (\$ Mn) | 894 |
| Largest Constituent (\$ Mn) | 3,840 |
| Smallest Constituent (\$ Mn) | 219 |

Performance Graph



Fundamentals

| | |
|--------------------------|------------|
| Price to Earnings Ratio* | 23.74x |
| Price to Sales Ratio* | 4.20x |
| Sharpe Ratio* | -1.49 |
| Dividend Yield* | 5.86% |
| 52 Week High/Low** | 1328 / 871 |

*Trailing 12 months data for current year portfolio

**Trailing 12 months

Market Cap Breakdown

| | |
|---------------------------------|--------|
| Large Cap (> \$10 Bn) | 0.00% |
| Mid Cap (\$2 Bn - \$10 Bn) | 33.24% |
| Small Cap (\$0.1 Bn - \$2 Bn) | 66.76% |

Top 5 Country Breakdown

| | |
|----------------|--------|
| United States | 37.54% |
| Canada | 30.97% |
| Spain | 11.07% |
| Guernsey | 10.83% |
| United Kingdom | 9.60% |

Top 10 Constituents

| Company Name | ISIN | Country | Weight |
|--|--------------|----------------|--------|
| Brookfield Renewable Energy Partners LP | BMG162581083 | Canada | 13.03% |
| NextEra Energy Partners LP | US65341B1061 | United States | 7.52% |
| TerraForm Power, Inc. | US88104R1005 | United States | 7.30% |
| NRG Yield, Inc. | US62942X3061 | United States | 6.68% |
| Abengoa Yield Plc | GB00BLP5YB54 | Spain | 6.16% |
| Northland Power, Inc. | CA6665111002 | Canada | 6.01% |
| The Renewables Infrastructure Group Ltd. | GG00BBHX2H91 | Guernsey | 5.53% |
| TransAlta Renewables, Inc. | CA8934631091 | Canada | 5.22% |
| Innervex Renewable Energy, Inc. | CA45790B1040 | Canada | 5.22% |
| Greencoat UK Wind Plc | GB00B8SC6K54 | United Kingdom | 5.09% |

Risk & Return Statistics

| Statistic | QTD | YTD | 1 Year | Since Base Date |
|--------------------------------|---------|---------|---------|-----------------|
| Beta ¹ | 0.80 | 0.75 | 0.79 | 0.74 |
| Correlation ¹ | 0.69 | 0.65 | 0.64 | 0.63 |
| Cumulative Return ² | -28.78% | -21.81% | -25.67% | -6.15% |
| Standard Deviation | 23.66% | 17.66% | 18.41% | 15.21% |

¹w.r.t. S&P 500 TR Index

²All returns for period greater than 1 year are annualized