

The Quantix Energy Transition Index

March 2024 Target Weights Announcement

February 26, 2024

The Quantix Energy Transition index (“QET” or the “Index”) is designed to represent diversified exposure to the accelerating energy transition theme. The Index references exchange-traded contracts linked to the component instruments in the Eligible Universe, and the March 2024 target weights will be implemented during the standard March 2024 index roll.

EU Emissions retains the biggest weight at 15.0% with Aluminum the second largest at 12.9%. The Industrial Metals sector retains the highest weight, at 34.8%.

The target weights for all QET components for March 2024 are listed below:

Commodity	Trading Facility	Ticker	Weights
Copper	CMX	HG	9.1769%
Aluminum	LME	LA	12.8989%
Nickel	LME	LN	6.5706%
Zinc	LME	LX	3.8719%
Lead	LME	LL	2.2557%
Silver	CMX	SI	7.3114%
Palladium	NYM	PA	2.2557%
Platinum	NYM	PL	2.2557%
Soybean Oil	CBT	BO	7.2114%
Ethanol	CME	CUA	2.2557%
Natural Gas (US)	NYM	NG	10.5832%
Natural Gas (UK)	ICE – UK	FN	2.6245%
Natural Gas (Europe)	ICE – EU	TZT	11.7923%
Emissions (EU)	ECX (ICE)	MO	14.9998%
Emissions (California) ²	ICE – US	CDB	3.9363%

Please see important notes and disclaimers at the end of this document. This is not a recommendation of the QET or of any instrument tracking the QET.

Disclaimers & Disclosures

The Quantix Energy Transition (“QET”) index was launched on July 01, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed) based on the index methodology in effect on the launch date. Back-tested performance is hypothetical and based on a methodology and components selected with the benefit of hindsight and knowledge of factors which may have positively impacted the back-tested results and may reflect survivor/look ahead bias. In addition, the QET may have used certain inputs into calculation which were not available at the time. Furthermore, back-tested QET returns do not reflect limitations on trading (“market disruption events”) which will be reflected in the calculation of the index subsequent to launch. In addition, index returns do not reflect the results of actual trading and thus may not reflect returns which could have been achieved by trading actual assets. They also do not reflect any transaction costs or fees which could be charged. Back-tested performance is for use with institutions only; not for use with retail investors.

All rights to the trade mark, name and intellectual property associated with the Index is the property of Quantix Commodities Indices LLC. No representation is made by Quantix Commodities Indices LLC that the Index is accurate or complete or that any investment in the Index or in a product that tracks the Index will be profitable or will achieve the design objectives. This is not a recommendation by Quantix Commodities Indices LLC to invest in the Index or in any product that tracks the Index. The Index is calculated by Solactive and Quantix Commodities Indices LLC will have no liability for any error in calculation of the Index.

Neither the Index nor any financial instrument linked to the Index is sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument.

The Quantix Energy Transition index is based in whole, or in part, on the ICE European Natural Gas, ICE UK Natural Gas, ICE California Carbon Allowance, ICE European Union Allowance, owned by ICE Data, LLP and its Affiliates, and is used by Quantix Commodities Indices LLC with permission under license by ICE Data, LLP.

The trademarks ICE, ICE DATA, ICE FUTURES, ICE FUTURES EUROPE, ICE FUTURES U.S., TTF, EUROPEAN NATURAL GAS, UK NATURAL GAS, CALIFORNIA CARBON ALLOWANCES, and EUROPEAN UNION ALLOWANCE are owned by ICE Data, LLP and its affiliates, and are used by Quantix Commodities LLC with permission under license by ICE Data, LLP.

NEITHER THE INDICATION THAT SECURITIES OR OTHER FINANCIAL PRODUCTS OFFERED HEREIN ARE BASED ON DATA PROVIDED BY ICE DATA LLP, NOR THE USE OF THE TRADEMARKS OF ICE DATA LLP IN CONNECTION WITH SECURITIES OR OTHER FINANCIAL PRODUCTS DERIVED FROM SUCH DATA IN ANY WAY SUGGESTS OR IMPLIES A REPRESENTATION OR OPINION BY ICE DATA OR ANY OF ITS AFFILIATES AS TO THE ATTRACTIVENESS OF INVESTMENT IN ANY SECURITIES OR OTHER FINANCIAL PRODUCTS BASED UPON OR DERIVED FROM SUCH DATA. ICE DATA IS NOT THE ISSUER OF ANY SUCH SECURITIES OR OTHER FINANCIAL PRODUCTS AND MAKES NO EXPRESS OR IMPLIED WARRANTIES WHATSOEVER, INCLUDING BUT NOT LIMITED TO, WARRANTIES OF MERCHANTABILITY OR FITNESS FOR ANY PARTICULAR PURPOSE WITH RESPECT TO SUCH DATA INCLUDED OR REFLECTED THEREIN, NOR AS TO RESULTS TO BE OBTAINED BY ANY PERSON OR ANY ENTITY FROM THE USE OF THE DATA INCLUDED OR REFLECTED THEREIN.

The LME shall have no liability for any loss or damage incurred as a result of any errors, inaccuracies or omissions in relation to the LBMA Platinum Price and/or LBMA Palladium Price, or for any delay in publishing the LBMA Platinum Price and/or LBMA Palladium Price, or for any other reason whatsoever in connection with the LBMA Platinum Price and/or LBMA Palladium Price. The LME is unable to provide any warranty relating to the accuracy of the LBMA Platinum Price and/or LBMA Palladium Price and no reliance should be placed on the LBMA Platinum Price and/or LBMA Palladium Price by any person. Unless otherwise stated, the copyright and any other rights in the contents relating to the LBMA Platinum Price and LBMA Palladium Price, including any images and text, shall remain the property of the LBMA.

CME GROUP MARKET DATA IS USED UNDER LICENSE AS A SOURCE OF INFORMATION FOR CERTAIN Quantix Commodities Indices LLC PRODUCTS. CME GROUP HAS NO OTHER CONNECTION TO Quantix Commodities Indices LLC PRODUCTS AND SERVICES AND DOES NOT SPONSOR, ENDORSE, RECOMMEND OR PROMOTE ANY Quantix Commodities Indices LLC PRODUCTS OR SERVICES. CME GROUP HAS NO OBLIGATION OR LIABILITY IN CONNECTION WITH THE Quantix Commodities Indices LLC PRODUCTS AND SERVICES. CME GROUP DOES NOT GUARANTEE THE ACCURACY AND/OR THE COMPLETENESS OF ANY MARKET DATA LICENSED TO Quantix Commodities Indices LLC AND SHALL NOT HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS, OR INTERRUPTIONS THEREIN. THERE ARE NO THIRD-PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN CME GROUP AND Quantix Commodities Indices LLC.

Please see important notes and disclaimers at the end of this document. This is not a recommendation of the QET or of any instrument tracking the QET.