

## EQM SUN ENERGY INDEX



### Investment Strategy

An index designed to give exposure to US-traded companies deriving revenue from solar-related business operations, manufacturing and production.

### What We Do

EQM Indexes provides customizable indexes that are designed to assist independent investment advisors, wealth managers, and individual investors in meeting their investment goals. Our firm utilizes a risk-managed, model-driven approach to Wealth Management, to help advisors and clients with industry-leading, managed Indexed Model Portfolio solutions.

EQM Indexes LLC is a woman-owned firm dedicated to creating and supporting innovative indexes that track growth industries and emerging investment themes. Co-founded by Jane Edmondson, a former Institutional Portfolio Manager with more than 30 years in the investment industry, our index design expertise spans a wide range of asset classes and financial instruments.



### At A Glance/Index Snapshot

#### Index Construction

Number of Holdings	16
Number of Countries	7
Weighting Scheme	Modified Free-Float Market Capitalization
Rebalancing Frequency	Semi-Annual
Dividend Yield	5.86%

#### Risk Characteristics

Sharpe Ratio	1.20
Benchmark Correlation	0.96
Annualized Standard Deviation	58.34%
Beta (ex-post)	1.28

### SMART FACT

According to the IEA, solar is now the cheapest form of energy in history at scale, costing much less than fossil fuels and coal.<sup>1</sup>

### Contact Us



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## EQM SUN ENERGY INDEX

### General Rules

Currency	USD
# of Constituents	16
Weighting Mechanism	Modified Free-Float Market Capitalization
Initial Index Value	100

### Universe Filter

Geography	Global
Size	Min \$250 million USD

### Relative Risk Statistics (3Y)

Active Share	42.32
Alpha (Mean Excess Return)	21.21
Sharpe Ratio	1.20
Jensen Alpha	8.65
Tracking Error (Annualized)	20.48
Beta (ex-post)	1.28
Information Ratio	0.72
Correlation	0.96
Capture Ratio	1.15

### Relative Characteristics

	# of Holdings	Std. Deviation (3Y Annualized)	Market Capitalization	Dividend Yield (%)	P/B Ratio
Index	16	58.34%	\$9.17 B USD	5.86%	1.92
Benchmark	44	43.85%	\$9.08 B USD	1.73%	2.11

### Rebalancing & Reconstitution

Max Position Size	10%
Max Country Size	N/A
Rebalancing	Semi-Annual
Reconstitution	Same as Rebalancing

### BITA ESG Score

Environmental	61.83
Social	57.13
Governance	40.67
ESG Total	51.24

## EQM SUN ENERGY INDEX

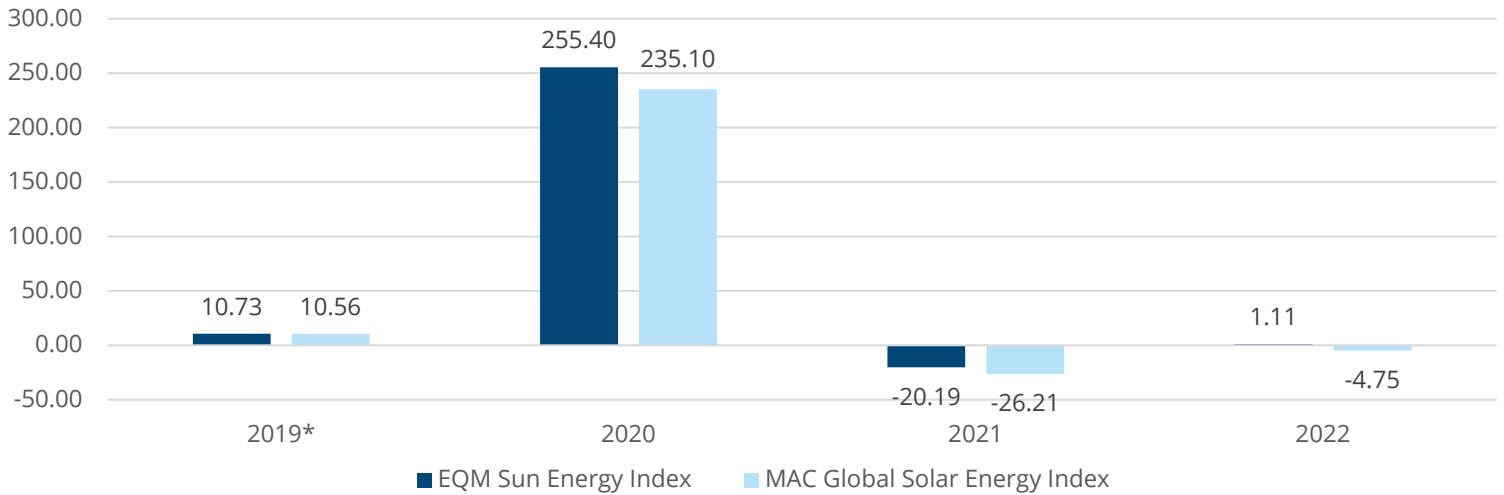
### Index Return (%)

	2022	1Y	3Y
Index	1.11	1.11	198.46
Benchmark	-4.75	-4.75	135.90

### Annualized Return (%)

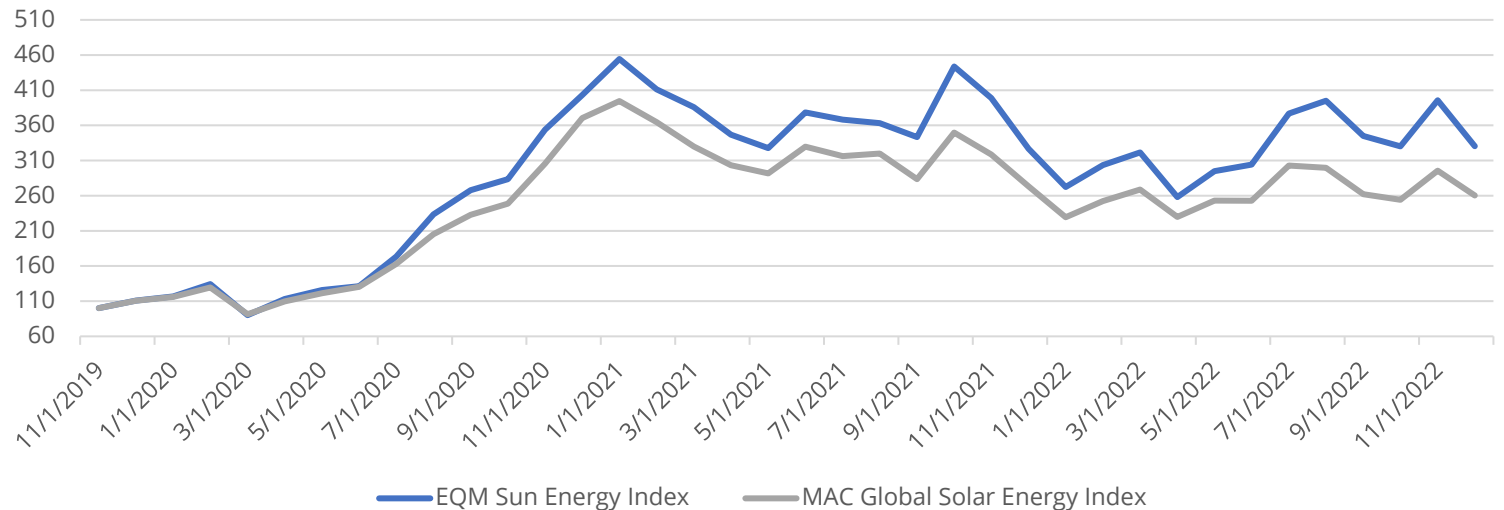
	2022	1Y	3Y
Index	1.11	1.11	43.98
Benchmark	-4.75	-4.75	33.08

### Annual Returns (%)



### Historical Performance (%)

11/30/2019 - 12/31/2022

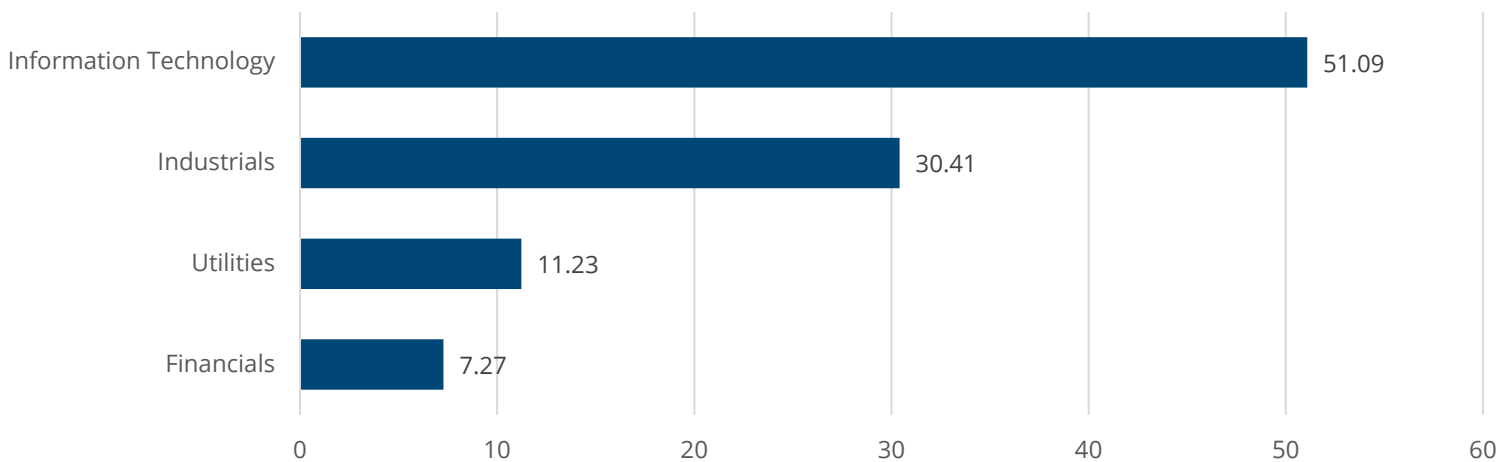


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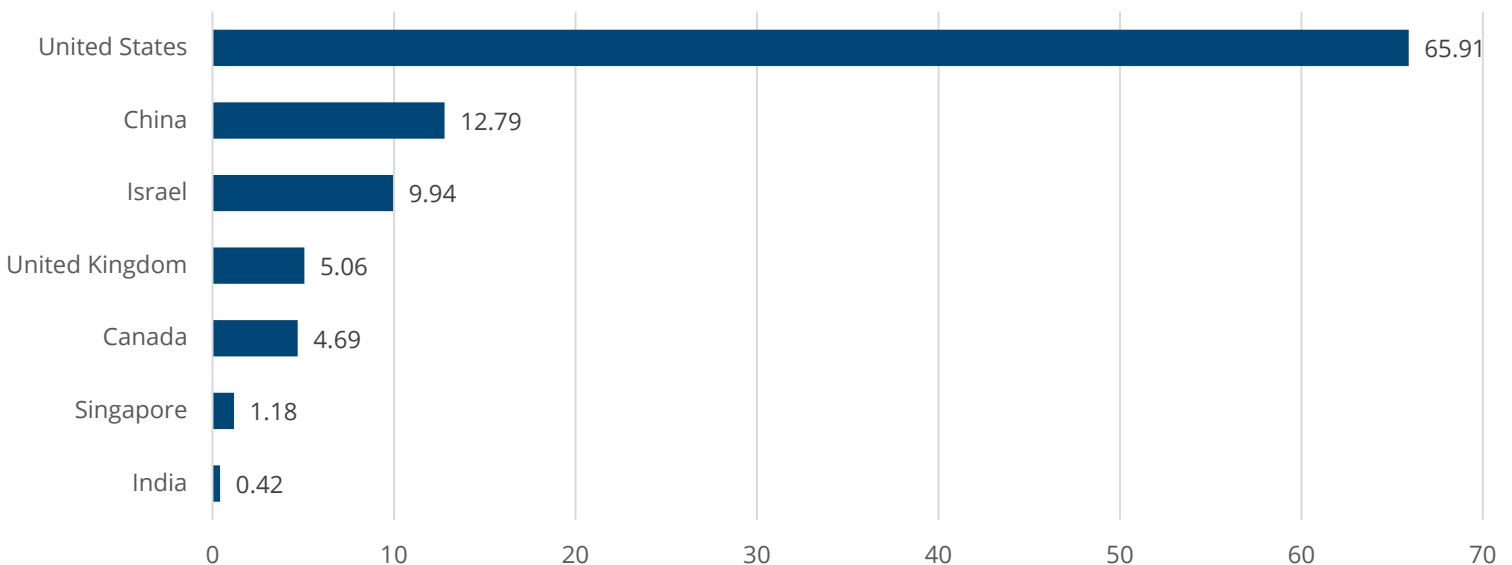
### Top Ten Holdings (%)

FIRST SOLAR INC	12.86	DAQO NEW ENERGY CORP-ADR	7.95
SOLAREEDGE TECHNOLOGIES INC	9.94	ARRAY TECHNOLOGIES INC	7.46
ENPHASE ENERGY INC	9.62	HANNON ARMSTRONG SUSTAINABLE	7.27
SUNRUN INC	9.15	SUNNOVA ENERGY INTERNATIONAL	5.75
SHOALS TECHNOLOGIES GROUP -A	8.27	SUNPOWER CORP	5.15

### Sector Weightings (GICS) (%)



### Country Weightings (%)



## EQM SUN ENERGY INDEX

### About EQM Indexes

EQM Indexes, LLC (“EQM Indexes”) is a woman-owned firm dedicated to creating and supporting indexes that track growth industries and emerging investment themes. Co-founded by Jane Edmondson, a former Institutional Portfolio Manager with more than 30 years of investment industry experience, EQM Indexes’ index designs spans a wide range of asset classes and financial instruments. EQM Indexes does not provide investment advice, nor offer the sale of securities, but does partner and receive compensation in connection with licensing its indices to third parties to serve as benchmarks for Exchange Traded Products (“ETPs”).

### Disclaimer

All information provided by EQM Indexes is impersonal and not tailored to the needs of any person, entity or group of persons. It is not possible to invest directly in an index. EQM Indexes makes no assurance that investment products based on the index will accurately track index performance or provide positive investment returns. Inclusion of a security within an index is not a recommendation by EQM Indexes to buy, sell, or hold such security, nor is it considered to be investment advice. While EQM Indexes has obtained information from sources believed.

The MAC Global Solar Energy Index (SUNIDX) is a rules-based stock index that seeks to track the performance of companies in global solar energy businesses. The universe of companies that may be considered eligible for potential index inclusion is based on scanning company description and segment data for relevant search terms as described in Eligibility Criteria. The search terms are maintained by S&P DJI and are intended to identify those companies that place a degree of importance on solar business activities. The Index applies exclusions based on a company’s involvement in specific business activities and includes minimum requirements for the S&P Global Governance and Economic Scores as outlined under Eligibility Criteria. The Index is a modified float-adjusted market-capitalization-weighted Index subject to Solar Exposure Scores and other constraints as detailed in the Index methodology.

### Footnotes

<sup>1</sup> MPR News, *Solar is now the ‘cheapest energy in history’*, June 3, 2022, <https://www.mprnews.org/episode/2022/06/03/solar-is-now-the-cheapest-energy-in-history>