2004 and Subsequently Amended

General Rules and Guidelines to:

WilderHill Clean Energy Index (ECO)

Version 2.1 2021

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INDEX DESCRIPTION

The WilderHill Clean Energy Index® ("Index"), or ECO, is a modified equal weighted index comprised of companies that are publicly traded in the United States and that are engaged in the business of the advancement of cleaner energy and conservation. This is based on evaluation that such companies will substantially benefit from a societal transition toward the use of cleaner energy and conservation. The Index is rebalanced quarterly in March, June, September and December. The Index divisor was initially determined to yield a benchmark value at the close of trading December 30, 1998. The Index was created by and is a trademark of WilderShares LLC ("Index Provider"). The New York Stock Exchange/ICE ("NYSE") serves as the calculation agent for the Index. The value of the Index is disseminated every 15 seconds over the Consolidated Tape between the hours of approximately 9:30am and 4:15pm under the ticker "ECO".

INDUSTRY GROUP DEFINITIONS

Strictly in accordance with its guidelines and mandated procedures, the Clean Energy Index includes companies focused on the following areas:

Renewable Energy Supplies - Harvesting: These are the producers of energy that is renewably-made, or manufacturers relevant to green energy such as the makers of turbines and rotors used for wind power, makers of solar photovoltaic panels and suppliers of clean energy systems, and the makers of biofuels derived from renewable vegetable crops, as examples. These renewable methods supply desired electrical power directly where needed—or this "green" power could be stored as a clean fuel like hydrogen. Wind, solar biofuels, hydro and waste-to-energy notably carry less burden of pollution, and renewable sources allow distributed generation that makes power closer to need.

Energy Storage: This wide-ranging category includes advanced batteries and materials that hold energy in familiar and novel ways, flywheels that make use of momentum and spinning at high speeds to store energy, supercapacitors that build and then release large amounts of power very quickly, and storage by compression, hydrides or other means. Because most renewable power is not 'firm' meaning not always on—like solar power that works only by day, or wind power just at windy times—joining renewable power with energy storage systems often makes sense.

Energy Conversion: . These are the devices that convert an assortment of power, or fuels, or other inputs such as unmodulated electricity, gasoline/diesel etc. into the more desired electrical, motive, lighting, or other power/force wherever needed. This could include complex whole conversion systems producing useful work such as electrical vehicles and plug in hybrids, or more singularly separate items like LEDs, and the inverters, advanced motors and materials for conversion to an intended electrical, mechanical power. Energy conversion is critical but also

generally depends on having cleaner fuel for inputs or on innovative technologies that convert existing fuels more cleanly, preventing pollution.

Power Delivery and Conservation: Of importance in clean energy systems are the electronics and other items needed to improve efficiency and energy conservation in the first place, as well as capital equipment for production or manufacture of clean energy systems. Like energy conversion it can include devices that smooth power outputs, convert DC to AC and match power loads to output. This sector can include inverters and equipment for power conditioning, and in transport, power management for hybrid, hydrogen and fuel cell vehicles.

Greener Utilities. Among utilities in the United States are several explicitly emphasizing cleaner methods of making electric power including wind, solar, biogas, geothermal, hydro and others that can prevent pollution, while also ensuring greater price stability for the consumer. Unlike conventional plants, the price of renewable energy—though still costly—is widely declining. Should pollution such as from coal or oil be seen as more significant, or traditional fuel supplies be constrained or interrupted and prices rise—the alternative, independent and renewable approaches to producing utility power to the grid can become increasingly relevant. Nuclear power generation is notably excluded from this Index for clean energy.

Cleaner Fuels: Includes various liquid, solid and other biofuels derived from renewable sources or crops; for instance cellulosic, sugar, algae, or other feedstock in ethanol, biobutanol or biogasoline, as well as biomass and waste to energy. In the future hydrogen—a gas that is the lightest and most abundant element—may become an 'energy carrier' by moving power made in one place to where it is needed. However, there are numerous daunting technical challenges including the lack of a hydrogen infrastructure and very high cost; hydrogen fuel cells are in only early technical development, not widely commercialized, and are still far more costly than fossil fuels in practice.

ELIGIBILITY CRITERIA FOR INDEX COMPONENTS

(1) The Clean Energy Index uses a modified equal dollar weighting methodology. No single stock may exceed 4% of the total Clean Energy Index weight at the quarterly rebalancing.

(2) For a stock to be included in the selection universe, WilderHill must identify a company as one that has a significant exposure to clean energy, or contribute to advancement of clean energy or be important to the development of clean energy.

Companies in the Underlying Index generally (i) help prevent pollutants such as carbon dioxide, nitrous oxide, sulfur oxide or particulates and avoid carbon or

contaminants that harm oceans, land, air or ecosystems structure, (ii) work to further renewable energy efforts and do so in ecologically and economically sensible ways and (iii) incorporate the precautionary principles into their pollution prevention and clean energy efforts.

Similarly, companies in the Index generally will not have their majority interests in the highest-carbon fuels: oil or coal. Large companies with interests outside clean energy may be included if they are still significant to this sector.

(3) Market capitalization for a majority of Clean Energy Index stocks is typically $200 million and above.

To account for notable but smaller companies sometimes significant to the clean energy field, a minority of Clean Energy Index stocks may have market capitalizations between $50 million-$200 million; these are then each 'banded' at rebalance to a lower one half of one percent (0.50%) weighting as detailed in Calculation Methodology.

(4) Stocks to be eligible for the WilderHill Clean Energy Index must:

I. have three-month average market capitalization of at least $50 million;

II. have a three-month average closing price above $1.00;

III. be listed on a major U.S. exchange;

IV. reach the minimum average daily liquidity requirements for sufficient trade volume as determined by the Index Provider / Calculation Agent.

CALCULATION METHODOLOGY

The Index is calculated using a modified equal dollar weighting methodology. Component securities and weights are determined by their respective Sector and size. Each Sector is assigned an aggregate weighting within the index. Components less than $200 million in total market capitalization are 'banded' and set to one-half of a percent (0.5%). The remaining components in each Sector are equally weighted by using the Sector weightings minus the sum of the weights of less than $200 million in market capitalization. Sector weightings were initially determined by the Index Provider and are reviewed each quarter in conjunction with the scheduled quarterly review of the Index. Generally within each sector, components weighting cannot exceed four percent (4%) of index at rebalance.

(Prior to Sept. 2006 the Index was calculated using a modified equal weighting methodology with components all equally weighted within their respective Sector,

each Sector assigned an aggregate weight, sector weightings initially determined by the Index Provider and reviewed each quarter in conjunction with quarterly review, and within each sector components weighting could not exceed three percent (3%) of the index).

QUARTERLY UPDATES TO THE INDEX

Generally, changes to the Index composition and/or the component share weights in the Index due to rebalance typically take effect as follows:

Event type: Rebalance
Symbol: ECO
Index Name: WilderHill Clean Energy Index (ECO)
Schedule: Quarterly

Shares Strike: Announcement Date

Announcement Date: Was T-4 of effectiveness.

Starting March 2021, ECO rebalance announcements will be after close on the 6th business day preceding the last business day of the month.

Next Effective: Open of Wed Mar 31, 2021:

Prior Announcement: Close of Thu Mar 25, 2021

New Announcement: Close of Tue Mar 23, 2021

Effective Date: Open of Last Business Day of Month.

(In event of unusual types of corporate actions such as splits, reverse splits, stock dividends, or similar events the above may be impacted, intra-Quarter).

STOCK UNIVERSE

Companies selected generally include those focusing on technologies for greener, renewable energy. The Clean Energy Index includes companies that contribute to advancement of clean energy, including those developing and selling energy technologies and energy management services designed to address efficiency and environmental challenges as well as changes in fossil fuel resource abundance. Trends affecting adoption of clean energy technologies include (but are not limited to) conventional air pollution, carbon dioxide and other greenhouse gas pollution leading to global warming, and risks to centralized grid or other energy infrastructure.

There is a strong bias in favor of pure play companies focused on technologies in (i) renewable energy including solar, and wind power; (ii) improving energy

efficiency; (iii) advanced energy storage; (iv) cleaner fuels and biofuels; or (v) innovative power delivery, materials, energy conversion including fuel cells and related industries. Companies in emerging clean energy fields, such as hydroelectric, geothermal, wave, tidal, and others, will be considered with respect to carbon content, impact upon marine and terrestrial biodiversity, and the degree to which they advance or reflect the clean energy sector. For more, see https://wildershares.com/about.php

MAINTENANCE OF THE INDEX

In the event of a merger between two components, the share weight of the surviving entity may be adjusted to account for any shares issued in the acquisition. The Index Provider may substitute components or change the number of issues included in the index, based on changing conditions in the industry or in event of certain types of corporate actions, including mergers, acquisitions, spin-offs, and reorganizations. In the event of component or share weight changes to the Index portfolio, the payment of dividends other than ordinary cash dividends, spin-offs, rights offerings, re-capitalization, or other corporate actions affecting a component of the Index; the Index divisor may be adjusted to ensure that there are no changes to the Index level as a result of non-market forces.

DISSEMINATION

The Index is disseminated by the New York Stock Exchange / ICE.

BACKTEST INFORMATION

In order to create the historical levels certain changes to the Index methodology were made. The weighting cap was increased to 5 percent in 1998 and to 4 percent in 1999. Volume and pricing restrictions were decreased.