

Appendix II, ECO Index for the Start of the New Quarter:

INDEX (ECO) SECTOR & STOCK WEIGHTS FOR START OF Q3 2024. 70 STOCKS.

Each stock freely floats according to its share price after rebalance.

*Stocks below \$200 million in size at rebalance are *banded with a 0.50% weight.

Renewable Energy Harvesting - 12% weight (8 stocks @1.37% each + 2 *banded)

Altus Power, AMPS. Large utility-scale & rooftop solar PV, community solar.

Array Technologies, ARRY. Solar, tracker mounts follow sun through the day

Canadian Solar, CSIQ. Solar, vertically integrated solar manufacturer, China.

**Emeren*, SOL. Solar development, Europe, US, plus China, global pipeline.

First Solar, FSLR. Thin film solar, CdTe low-cost alternate to polysilicon.

JinkoSolar, JKS. Solar, wafers through solar modules, China-based OEM.

**Maxeon*, MAXN. Solar, efficient PV panel manufacturer after spinoff.

Nextracker, NXT. Solar trackers, optimizing PV daily performance yield.

Ormat, ORA. Geothermal, also in areas of recovering heat energy.

TPI Composites, TPIC. Wind Blades; also light-weighting transportation.

Energy Storage - 28% sector weight (17 stocks @1.55 each + 3 *banded)

Albermarle, ALB. Lithium, specialty materials in batteries for energy storage.

**Amprius Technologies*, AMPX. Silicon anode batteries, greater energy density.

Arcadium Lithium, ALTM. Lithium, producer/processor post-merger.

**Atlas Lithium*, AT LX. Lithium, battery metals nickel, rare earths, graphite.

Chemical & Mining of Chile, SQM. Lithium, large producer in energy storage.

Enovix, ENVX. Silicon-anodes, 3D for improving new lithium-ion batteries.

Fluence, FLNC. Battery storage, for renewables and digital applications.

Freyr, FREY. Greener batteries, after IRA credits moved from Nordics to US.

Lithium Americas, LAC. Lithium, deposits in the State of Nevada in US.

Lithium Americas Argentina, LAAC. Lithium deposits Argentina; China nexus.

Nio Inc, NIO. EVs, China-based maker of premium vehicles, battery as service.

**Piedmont Lithium*, PLL. Lithium, US domestic source battery-grade lithium.

Quantumscape, QS. Battery, solid state lithium-metal energy dense fast charge.

Rivian, RIVN. Electric vehicles, trucks and commercial fleets, charging

SES AI Corp, SES. Li-metal anode battery, may be safer, faster-charging.

Sigma Lithium, SGML. Lithium, in planning & pre-construction, sites in Brazil.

Solid Power, SLDP. Solid electrolyte battery, Earth-abundant materials.

Standard Lithium, SLI. Lithium, from brine in U.S., vs. traditional ponds.

Tesla, TSLA. Electric vehicles, pure-play across EVs, advanced energy storage.

Xpeng, XPEV. Electric vehicles, advanced mobility, swappable batteries, China.

Power Delivery & Conservation - 24% sector (15 stocks @1.60% each)

Ameresco, AMRC. Energy saving efficiencies, net zero CO₂, decarbonization.

American Superconductor, AMSC. Wind, grid conditioning; superconductors.

Blink Charging, BLNK. EV Charging, among bigger EV charging networks.

Chargepoint, CHPT. EV Charging, global including for fleets and businesses.

EVgo, EVGO. EV Charging, DC fast-charging Networks, renewable power.

Gogoro, GGR. Electric scooters, swappable battery stations, Taiwan-based.

Itron, ITRI. Meters, utility energy monitoring, measurement & management.

MYR Group, MYRG. Grid transmission, distribution aids solar & wind farms.

Navitas Semiconductor, NVT S. Gallium Nitride GaN fast charging EVs.

Preformed Line Products, PLPC. Grid products & transmission OEM, solar.

Quanta Services, PWR. Infrastructure, modernize grid, power transmission.
Shoals, SHLS. Solar, for electric balance of system, wiring, combiners.
Universal Display, OLED. Organic light emitting diodes, efficient displays.
Wallbox, WBX. EV Charging, allows bi-directional vehicle to grid, V2G.
Wolfspeed, WOLF. Electrifying power, Silicon Carbide SiC, converters.

Energy Conversion - 20% sector weight (13 stocks @1.50% each +1 *banded)

Advanced Energy, AEIS. Power condition: inverters, thin film deposition.
Archer Aviation, ACHR. Electrifying aircraft, vertical takeoff & landing.
Ballard Power, BLDP. Mid-size fuel cells; PEM such as in transportation.
Bel Fuse, BELFB. Transformers, power supplies, circuit protection, AC/DC.
Bloom Energy, BE. Stationary fuel cells, not-yet cleanest/renewable fuels.
**Energy Vault*, NRGV. Gravity energy storage; can repurpose old wind blades.
Enphase, ENPH. Microinverters, also energy storage systems and software.
ESCO Technologies, ESE. Power management, shielding, controls, testing.
Gentherm, THRM. Thermoelectrics, heat energy, battery management.
Joby Aviation, JOBY. Electric aircraft, cleaner, more energy efficient.
Lifezone Metals, LZM. Low-carbon battery metals, Nickel no smelting.
MP Materials, MP. Rare Earths, domestic U.S. source Neodymium, NdPr.
Plug Power, PLUG. Small fuel cells, for eg forklifts; drop in replacements.
SolarEdge Technologies, SEDG. Inverters, solar optimizers, inverters.

Greener Utilities - 10% sector weight (5 stocks @1.80% each +2 *banded)

Brookfield Renewable, BEPC. Renewables hydro, wind, solar; energy storage.
ReNew Energy, RNW. India renewables, among largest there in solar & wind.
**SolarMax*, SMXT. Solar rooftops & batteries installer, homes, commercial.
**Stem*, STEM. Microgrids, smart new energy storage via machine learning.
Sunnova, NOVA. Solar provider, operating fleet for residential, plus storage.
SunPower, SPWR. Solar system provider, storage and distributed generation.
Sunrun, RUN. Residential solar systems, PPA, lease or purchase rooftop PV.

Cleaner Fuels - 6% sector weight (4 stocks @1.50% each)

Darling Ingredients, DAR. Renewable biodiesel, sustainable aviation fuels.
Lanzatech, LNZA. Carbon to more sustainable fuels, material bio-recycling.
Opal Fuels, OPAL. Renewable natural gas RNG, CH4 from landfills, dairies.
Rex, REX. Biofuels, adding CCS sequestration, But Not in advanced biofuels.