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RANGE NUCLEAR RENAISSANCE INDEX –METHODOLOGY

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1. RANGE NUCLEAR RENAISSANCE INDEX

1.1 INDEX DESCRIPTION

The Range Nuclear Renaissance Index is designed to track the performance of companies that are involved in the Advanced Reactor, Utilities, Construction & services, and Fuel.

The index is currently available in the following version:

- Net Total Return (NTR)

1.2 CREATION OF MASTER LIST

1.2.1 Security Selection Process

The Index Provider will conduct research to observe and identify companies that meet the criteria to be classified as eligible for the Index. The companies which are added to the initial universe are companies that have or expect to have a significant part of the business operations related to the nuclear industry (in particular, Advanced reactor, Utilities, Construction & Services and fuel,). Our index development team is regularly evaluating newly listed and existing companies for their participation and exposure to the nuclear industry for potential inclusion.

The Index may consist of securities of issuers from around the world, including emerging markets countries, but will exclude securities of any issuers on the list of sanctioned companies in accordance with the guidance provided by the Office of Foreign Assets Control (OFAC), as well as Chinese and Russian securities (companies that are domiciled and/or listed on exchanges in those countries). There is no limitation on the amount of foreign or emerging market securities that may be included in the Index. Companies that are U.S. registered investment companies (including exchange-traded funds) that invest in companies that are reflective of the Index Description will be excluded from Index eligibility. Special Purpose Acquisition Company (SPAC) targets are eligible for inclusion once they are trading on a public exchange as the target entity, provided they meet all other eligibility criteria.

Companies involved in business activities associated with the Index Description are then further classified into the below categories:

• Pure Play - Companies that currently or may in the future derive greater than or equal to 50% of revenues from business activities associated with the Index Description

• Pre-Revenue - Companies that have primary business operations in the business activities associated with the Index Description but do not currently generate revenues.

• Diversified - Companies that derive greater than 0% but less than 50% of revenues from the business activities associated with the Index Description.

1.2.2 Market capitalization

All new securities must have a minimum company level market capitalization of USD $100 million. The minimum market cap for existing index holdings is USD $50 million.

1.2.3 Share Classes

If multiple share classes exist for a company, the following preference order is followed:

- The existing share class /listing in the portfolio is retained if it satisfies all the eligibility criteria of the index.
- If an ADR of the company exists, it is given preference over all other share classes.

- In all other cases, the most liquid share class (as determined by 6-month ADTV average daily trading volume) is considered for inclusion in the portfolio.

1.3 WEIGHTING

The index is weighted as follows:

- All eligible Pure-Play, Pre-Revenue and Diversified securities are initially included as index components.
- Every Security is divided among four buckets, (Advanced Reactor, Construction & Services, Utilities and Fuel. Every bucket has been capped as following, Advanced reactor – 30%, Utilities – 30%, Construction & Services – 35%, Fuel 20%.
- The components within each of these buckets are Company level market cap weighted.
- A single security cap of 10% is applied for pure play securities and for Pre-Revenue securities.
- Diversified securities single security cap is 3%.
- After an initial filter of the preceding steps, excess weight is redistributed proportionately amongst the uncapped securities.
- A single security floor of 1% is applied
- No more than 5 issuers should get weight over 4.75% and the aggregate weight of all the components with a weight greater than 5% is capped at 49.5%.
- To the extent the Index may select securities in qualified publicly traded partnerships, which include the securities of master limited partnerships (MLPs), the aggregate exposure to publicly traded partnerships is capped at 25%.

1.4 INDEX CALCULATOR

The calculator of this index is Indxx.

1.5 INDEX PUBLISHER

This index is published by Indxx.

1.6 RECONSTITUTION AND REBALANCING RULES

- The index follows a semi-annual reconstitution and rebalancing schedule. The new portfolio becomes effective at the close of last trading day of March and September each year. This day is called the ‘Effective Day.’
- The security selection process start on the close of the nearest Friday falling at least one month before the effective day, called the ‘Selection Day.’ The selection list is created based on the data as of the Selection Day.
- Weights are calculated ten days prior to the Effective Day. Index Shares are frozen using weights as of this day.

1.7 INTERIM ADJUSTMENTS

If an Interim Adjustment Event is triggered, it will be applied in compliance with the rules described in INDXX's Corporate Actions Methodology described below in Section 1.8.

1.8 CORPORATE ACTIONS

The corporate action guidebook is present in the Announcements section of our website, under 'Index Documents'.

1.9 INDEX PROVIDER POLICY

The Index Provider is responsible for setting policy and determining index composition. The Index Calculator and Publisher are responsible for administering the index in accordance with the index methodology and publishing the index constituents. The Index Provider reserves the right to use qualitative judgment to include, exclude, adjust, or postpone the inclusion of a stock. Continued index membership of a constituent is not necessarily subject to the guidelines provided in the index methodology.