

NASDAQ OMX Green Economy Capped IndexSM Methodology

Index Description

The NASDAQ OMX Green Economy Capped Index is designed to track the performance of companies across the spectrum of industries most closely associated with the economic model around sustainable development through every economic sector while mitigating the impact of any single company on index performance through the capping of the maximum weight of the index securities.

Index Calculation

The NASDAQ OMX Green Economy Capped Index is a modified market capitalization weighted index. The value of the Index equals the aggregate value of the Index share weights, also known as the Index Shares, of each of the Index Securities multiplied by each such security's Last Sale Price¹ and spot rate, and divided by the divisor of the Index. The divisor serves the purpose of scaling such aggregate value to a lower order of magnitude which is more desirable for reporting purposes. The Index began on September 22, 2010 at a base value of 1000.00.

The formula for index value is as follows:

Aggregate Adjusted Market Value/Divisor

The formula for the divisor is as follows:

(Market Value after Adjustments/Market Value before Adjustments) X Divisor before Adjustments

Two versions of the Index are calculated – a price return index and a total return index. The price return index (NASDAQ:QGREENCP4) is ordinarily calculated without regard to cash dividends on Index Securities. The total return index (NASDAQ:QGREENCP4X) reinvests cash dividends on the ex-date. Both Indexes reinvest extraordinary cash distributions.

The Index is calculated and disseminated once per second from 9:30:01 to 17:16:00 ET in USD. The closing value of the Index may change up until 17:15:00 ET due to corrections to the Last Sale Price of the Index Securities. If an Index Market is closed or an Index Security is not trading while the Index is being calculated and disseminated, the price of the Index Security may still fluctuate due to changes in the spot rate. The spot rate is fixed at 16:00:00 ET.

Eligibility

¹ For purposes of this document, Last Sale Price refers to the last regular way trade reported on such security's Index Market. The Index Market is the listing market for which prices are received and used by NASDAQ in the Index calculation and generally will represent the most liquid trading market of the Index Security. If a security does not trade on its Index Market on a given day or the Index Market has not opened for trading, the most recent last sale price from the Index Market (adjusted for corporate actions, if any) is used. For securities where NASDAQ is Index Market, the Last Sale Price may be the NASDAQ Official Closing Price (NOCP) when NASDAQ is closed.

Index eligibility is limited to specific security types only. The security types eligible for the Index include common stocks, ordinary shares, depositary receipts (both American and Global), depositary shares, dutch certificates, shares of beneficial interest or limited partnership interests, stapled securities and tracking stocks.

Eligibility Criteria

To be eligible for inclusion issuers of the security must be involved in the reduction of fossil-sourced fuels, products, services, and lifestyles and in one of the following sub-sectors:

• Advanced Materials	• Natural Resources
• Bio/Clean Fuels	• Pollution Mitigation
• Energy Efficiency	• Recycling
• Financial	• Renewable Energy Generation
• Green Building	• Transport
• Healthy Living	• Water
• Lighting	

In addition, a security must meet the following criteria:

- the issuer of the security must be classified as participating in the Green Economy as determined by SustainableBusiness.com LLC;
- the security must be listed on a index-eligible global stock exchange;
- one security per issuer is permitted²;
- the security must have a minimum worldwide market capitalization of \$50 million; and
- the security must have a minimum three-month average daily dollar trading volume of \$50 thousand.
- the security may not be issued by an issuer currently in bankruptcy proceedings;

Index-Eligible Global Stock Exchanges

Global stock exchanges are reviewed periodically for eligibility. In general, a global exchange will be deemed ineligible if securities cannot be readily obtained either due to foreign investment restrictions or otherwise.

Index Evaluation

The Index Securities are evaluated annually in June. The above Eligibility Criteria are applied using market data through the end of April. Securities meeting the criteria are included in the Index. Security additions and deletions are made effective after the close of trading on the third Friday in June.

Additionally, if at any time during the year other than the Evaluation, an Index Security no longer meets the Eligibility Criteria, or is otherwise determined to have become ineligible for inclusion in the Index, the security is removed from the Index and is not replaced. Ordinarily, a security will be removed from the Index at its Last Sale Price. If, however, at

² If an issuer has multiple securities, the security with the highest dollar trading volume will be selected for possible inclusion into the Index.

the time of its removal the Index Security is halted from trading on its Index Market and an official closing price cannot readily be determined, the Index Security may, in NASDAQ's discretion, be removed at a zero price. The zero price will be applied to the Index Security after the close of the market but prior to the time the official closing value of the Index is disseminated, which is ordinarily 17:16:00 ET.

Index Maintenance

Changes in the price and/or Index Shares driven by corporate events such as stock dividends, stock splits, and certain spin-offs and rights issuances are adjusted on the ex-date. A change in the total shares outstanding arising from other corporate actions including, secondary offerings, stock repurchases, conversions, and acquisitions is ordinarily made to the Index on the evening prior to the effective date of such corporate action or as soon as practicable thereafter.

In the case of a special cash dividend, a determination is made on an individual basis as to whether to make a change to the price of an Index Security in accordance with its Index dividend policy. If it is determined that a change will be made, it will become effective on the ex-date.

Ordinarily, whenever there is a change in Index Shares, a change in an Index Security or a change to the price of an Index Security due to spin-off, rights issuances, or special cash dividends, the divisor is adjusted to ensure that there is no discontinuity in the value of the Index which might otherwise be caused by any such change.

Index Rebalancing

The Index employs a modified market capitalization weighting methodology where at each quarter, the Index is rebalanced such that the maximum weight of any Index Security does not exceed 4% and no more than 5 securities are at that cap. The excess weight of any capped security is distributed proportionally across the remaining Index Securities. If after redistribution, any of the 5 highest ranked Index Securities are weighted below 4%, these securities are not capped. Next, any remaining Index Securities in excess of 2% are capped at 2% and the excess weight is redistributed proportionally across the remaining Index Securities. The process is repeated, if necessary, to derive the final weights.

The modified market capitalization weighting methodology is applied to the capitalization of each Index Security, using the Last Sale Price and spot rate of the security at the close of trading on the last trading day in February, May, August and November and after applying changes to the total shares outstanding. Index Shares are then calculated multiplying the weight of the security derived above by the new market value of the Index and dividing the modified market capitalization for each Index Security by its corresponding Last Sale Price and spot rate. The changes are effective after trading on the third Friday in March, June, September and December.

NASDAQ OMX may, from time to time, exercise reasonable discretion as it deems appropriate in order to ensure Index integrity.

April 2012