foxberry
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management

Foxberry Tematica Research Sustainable Future of Food Index Rules

Foxberry Ltd

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1 Introduction

1.1 Objective

The objective of each Index in the Sustainable Future of Food family (the "**Family**") is to provide exposure to stocks of companies that are innovating across the food value chain to build a more sustainable, secure and fair food system for our planet. These are companies that are (1) advancing agri-science and digital and precision farming and water-management technologies to produce food more efficiently, with less input resources and with a reduced environmental impact and carbon footprint than traditional methods; (2) addressing the growing demands of conscious consumers for foods that are natural and organic and plant-based proteins and foods which are increasingly proven to be both healthier for humans and have a much reduced impact on forests, biodiversity and carbon emissions than animal protein; or (3) innovating in key areas of the food value chain such as in food and ingredient safety and testing and sustainable, reusable and recyclable packaging solutions that help improve environmental outcomes, such as reducing single-use plastic pollution and promoting a more circular economy, as determined by the Thematic Industry Expert.

1.2 This document

This document comprises the rules (the "**Index Rules**") of the Foxberry Tematica Research Sustainable Future of Food indices listed in section 1.3 (each an "**Index**"), a notional rule-based proprietary index owned by Foxberry in its capacity as index owner (the "**Index Owner**") and index administrator (the "**Index Administrator**") of the Index.

This document only details certain specifics of each relevant Index. This document should be read in conjunction with the following documents:

- the "Foxberry Equity Cash Index Methodology" document (the "**Cash Methodology**")

1.3   Index coverage

As of the date of this document, the following Indices form part of the Family and are covered by this document:

- Foxberry Tematica Research Sustainable Future of Food USD Net Total Return Index

- Foxberry Tematica Research Sustainable Future of Food USD Price Return Index

Specific attributes of these Indices are detailed in chapter 4.

2 Background

2.1 Sustainable Future of Food

2.1.1 Food System

A food system includes all processes and infrastructure involved in feeding a population: growing, harvesting, processing, packaging, transporting, marketing, consumption, and disposal of food and food-related items. It also includes the inputs needed and outputs generated at each of these steps. The term food system is used frequently in discussions about nutrition, food, health, community economic development and agriculture.[1]

2.1.2 Sustainable Food System

A sustainable food system is a type of food system that provides healthy food to people while also providing sustainable impacts on both environmental, economic and social systems that surround food.[2]

Sustainable food systems start with the development of sustainable agricultural practices and food distribution systems, as well as more sustainable diets which lead to a reduction in food waste throughout the system. Sustainable food systems have been argued to be central to many or all 17 Sustainable Development Goals. A sustainable future of food depends on a sustainable food system.[3]

2.2 Tematica Research

2.2.1 Source

The source for all information in this section is Tematica Research and was validated by Tematica Research as correct as of the 15 July 2020. For current information, readers are directed to Tematica Research and their website.

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[1]Source: Wikipedia, as of the 04 May 2020.
[2]Source: Wikipedia, as of the 04 May 2020.
[3]Source: Food and Agriculture Organization of the UN, as of the 04 May 2020.

2.2.2 Introduction

Tematica Research, LLC is the "Thematic Industry Expert".

Tematica Research, LLC ("**Tematica Research**") provides financial institutions, independent registered investment advisors ("**RIAs**") and self-directed investors with equity research, economic insights, and investment ideas based upon its proprietary thematic perspective of the world and financial markets.

At the core of everything Tematica Research does is the company's thematic lens, which has given rise to Tematica Research's investment themes. Tematica Research's investment themes are identified by looking at the intersection of shifting economics, demographics, psychographics and technologies, mixed in with regulatory mandates and other forces. Such thematic shifts cut across sectors and tend to result in major structural changes and disruptions to behaviours and business models.

2.2.3 Further Information

Further information about Tematica Research can be found on their official website at www.tematicaresearch.com.

2.2.4 Industry Universe

2.2.4.1 Overview

Tematica Research launched the Tematica Research Sustainable Future of Food Stock Universe (the "**Industry Universe**") in 2020. As of July 2020, the Industry Universe contained 158 companies.

The Industry Universe captures the individual stocks that have been thematically scored across Tematica Research's "Sustainable Future of Food" investment theme.

Each company's thematic score is determined by reference to its exposure to one of the 9 sub-sectors identified by Tematica Research as being central to the Sustainable Future of Food investment theme (see Section 2.2.4.4 below).

2.2.4.2 Data Gathering Process

As part of its data gathering process, Tematica Research determines each company's exposure to an investment theme by using publicly available data provided by the company through 10-Ks, 10-Qs, 20-Fs, 8-Ks and other SEC or similar filings, quarterly earnings reports, company presentations or official earnings conference call transcripts, and if need be, through direct engagement with the company should clarification be required with respect to publicly-disclosed information.

To qualify for inclusion into the Industry Universe, a company must:

- be a public company; *and*

- be domiciled in a jurisdiction where public filings and disclosures of its business activities are required, accessible and transparent.

2.2.4.3 Sustainable Food Score

Within the Industry Universe, each company is given a thematic (i.e. purity) score by reference to its exposure to the Sustainable Future of Food investment theme (i.e. the "**Sustainable Food Score**").

- Level 1 - The company has peripheral exposure to the theme, no specific operating profit or revenue data is reported that can verify the extent to which the company is benefiting from the theme.

- Level 2 - The company generates between 20% and 50% of its reported operating profit or revenue from the theme.

- Level 3 - The company generates between 50% and 80% of its reported operating profit or revenue from the theme.

- Level 4 - The company generates between 80% and 90% of its reported operating profit or revenue from the theme.

- Level 5 - The company generates between 90% and 100% of its reported operating profit or revenue from the theme.

Tematica Research does not accept any form of compensation or payment from companies or third parties to rate or include their stocks within any Thematic or Industry Universe.

2.2.4.4 Classification

Within the Industry Universe, companies are classified according to the Tematica Research Sustainable Future of Food Global Classification (in general terms referred to as the "**Classification**").

The Classification is a global market segmentation which has been designed for the investment and research communities with the objective of identifying the companies, sub-sectors and business activities of companies whose commercial models are benefiting from the structural shift towards more sustainable production and consumption within the food value chain globally.

Within the Classification, companies are classified according to whether they fit within one of the following sub-sectors:

1. **Plant Based Foods and Organic Foods** Companies in this sub-sector are predominantly focussed on producing and delivering plant

based foods and plant based alternatives to meat, eggs and dairy in the form of novel food and beverage formulations. Within this subsector, we aim to exclude companies that produce products comprised of meat, eggs and dairy (including beef, lamb, pork, poultry and fish) and capture companies that are predominantly plant based, as evidenced by their product sets and public disclosures.

- *Plant Based Foods*: The plant based food market is anticipated to reach a market valuation of USD 38.4 billion by 2025, expanding at a CAGR of 8.94% over the forecast period of 2019-2025. As consumer awareness continues to grow in relation to the negative impacts of meat production (in particular, cattle) on the environment and climate (forest/habitat loss and methane emissions, waste discharge and freshwater usage), the conditions in which animals are farmed and the growing evidence that plant based foods are healthier for humans, demand for plant based foods is anticipated to grow exponentially over the coming years.

- *Organic Foods*: The demand for organic foods is expected to continue to grow as consumers continue to better understand the impact of intense agricultural practices which overly rely on chemical-based crop protection products and nitrogen, phosphate and/or potassium fertilizers to maximise yields at the expense of the health of the soil and the end consumer.

2. **Ingredients, Flavors and Fragrances** Companies in this sub-sector are engaged in addressing the increasing demand for natural and organic ingredients in the production of both flavors and fragrances. The advent and embracement of the organic produce trend among the population of all demographics is being met by rapid food innovation among major players in the flavors and fragrances market. According to the Plant Based Foods Association, the number one driver of all food purchases is taste. The reproduction of common colors, flavor scents and increasingly, emulsifiers, has been long practiced at an industrial level in the food industry. Synthetic reproduction of certain flavors, scents and emulsifiers (like palm oil) can help alleviate not only some of the environmental impacts of growing those base inputs but also provide relief to any number of child and/or other disadvantaged workers globally. Further, as more food becomes plant based, there will be more demand for the colors, flavours and scents that consumers have grown accustomed to and these products will become a larger part of the science of food. Consumers are also increasingly seeking colors, flavors, fragrances and other ingredients that are organic, contain less sodium, are gluten-free and are non-GMO (genetically modified organisms).

3. **Food Safety and Testing** Companies in this sub-sector are engaged
   in providing food safety solutions such as cleaning and sanitation sys-
   tems and anti-microbial products utilised in the processing of food
   and beverages. This sub-sector also includes companies engaged in
   the provision of instruments, software and/or services related to the
   testing of food, soil and/or water (or a combination of the above).
   In food applications, diagnostic solutions are typically provided to
   food producers and processors who utilise them to test for poten-
   tial contaminants, whether chemical (e.g. pesticides), viral, bacterial
   or microbiological, pathogens, toxins, allergens and drug residues as
   well as genetic modification and species verification. In environmen-
   tal applications, such solutions are used in a number of applications
   including the analysis of chemical pollutants in air, water and soil.

4. **Precision Farming** Companies in this sub-sector are engaged in
   agricultural innovation through new technologies which are princi-
   pally aimed at increasing the quantity and quality of crops produced
   on the same amount of land, improving efficiencies in the use of in-
   put resources (such as crop protection products, fertilisers, water and
   fuel), reducing the negative impact of external / environmental risk
   factors (e.g. single weather events, climate change and labour short-
   ages) and reducing the environmental footprint of agriculture. Such
   technologies include:

   - *Precision Farming Technologies*: This refers to machinery such
     as GPS enabled self-driving tractors incorporating robotic and
     AI technology for precision planting, weeding, irrigation and har-
     vesting and application of fertilisers and crop-protection prod-
     ucts.

   - *Digital / Smart Farming and Internet of Things*: This refers to
     the network of physical objects (tractors, drones, satellites) out-
     fitted with sensors and farm-management software that enable
     data collection and aggregation for the purpose of field monitor-
     ing and data management. Drones take high quality images and
     satellites capture the bigger picture, which can be used to assess
     environmental conditions (such as moisture), monitor and make
     assessments throughout the growing cycle and predict yields in
     order to better inform on-farm strategy and practices.

   - *Indoor, Vertical, Aeroponic, Hydroponic and Aquaponic Farm-
     ing*: This refers to the technologies being used to grow crops
     without soil in nutrient-rich solutions and in increasingly closed
     loop systems which has the benefit of reducing run-off, reduc-
     ing (and in many cases eliminating) the need for crop-protection
     products and saving both water and money.

5. **Agricultural Science** Companies in this sub-sector are engaged in the maximization of crop yields and the optimization of input resources through science and technology, including seed science (gene editing and breeding technologies, but not gene modification), fertilizers and crop protection products. While companies in this sub-sector are scored against their exposure to agri-science as a whole, companies engaged in the production of nitrogen, phosphate and/or potassium fertilizers and chemical-based crop protection products are only included if they are also engaged in the transition to bio-based solutions, noting that the foregoing typically dominate revenues for the time being. Accordingly, a company's public disclosures are assessed for clear statements confirming the company's involvement in the research, development and commercialization of bio-based crop protection products and bio-stimulants which are considered to have more favorable environmental outcomes.

6. **Water Technology** Companies in this sub-sector are engaged in the provision of irrigation technologies aimed at minimizing the use of water in agriculture, including the development of advanced precision irrigation systems and IOT technologies that facilitate variable rate irrigation, wireless irrigation and the use of GPS positioning and guidance, which can be controlled remotely on smart devices. This segment also includes on-farm water management technologies that enhance the efficient use of water on farms, including the reuse of non-potable/grey water.

7. **Supply Chain Technology** Companies in this sub-sector are engaged in the development of food processing technologies, such as cleaning, peeling, sorting and packing technologies that are supplied to food and beverage producers and grocery retailers. This sub-sector also captures companies that provide logistics technologies to the companies operating throughout the food value chain, such as automated warehouse logistics solutions. According to the UN Food and Agricultural Organization (FAO), over a third of all food produced globally is wasted. Accordingly, the continued adoption of processing and logistics technologies throughout the food value chain is vital to reducing the amount of food wasted and thus helping to reduce food prices and carbon emissions.

8. **Sustainable Packaging** Companies in this sub-sector are engaged in the production of food packaging that is both sustainable and either reusable, recyclable or compostable. This would include companies engaged in fiber-based packaging derived from sustainable forestry, companies producing packaging materials out of aluminum and glass, which are both infinitely recyclable, and companies producing packaging materials from recycled organic matter that is compostable.

As consumer demand and legislation continue to drive demand for more sustainable packaging solutions, this sub-sector is anticipated to innovate and grow substantially in the future.

2.2.4.5   Review Frequency

During each semi-annual scoring session, Tematica Research will review a company's Classification and Sustainable Food Score in March and September.

2.2.4.6   Oversight and Governance

The Classification is maintained by the Tematica Research Classification Committee. The Tematica Research Classification Committee also engages in regular dialogue with the Tematica Research Strategic Advisory Board.

Please visit www.tematicaresearch.com for further information.

2.2.4.7   Delivery

Tematica Research extract and deliver to the Index Administrator the Industry Universe semi-annually on the first Friday of March and September.

3 Methodology

3.1 Overview

This chapter describes the methodology of the Index and covers among other things the methodology for determining the composition of the Index, which is detailed in section 3.2. The exact specification of each Index is available in chapter 4.

3.2 Composition

3.2.1 Overview

The Index conducts its ordinary rebalance, when a new Composition of the Index is determined, semi-annually as described in section 3.2.2.

The weighting methodology of the Index is described in section 3.2.3.

3.2.2 Selection

The selection of stocks for each Index is conducted with respect to each Selection Day in accordance with the below process in which each step more and more stocks are potentially excluded:

1. all stocks in the Underlying Universe are considered further for inclusion;

2. stocks which are listed on a Eligible Exchange are considered further for inclusion;

3. stocks with a Sustainable Food Score lower than 2 (or a missing Sustainable Food Score) are excluded, so that only companies that derive a significant proportion of their reported operating profits or revenue from the Sustainable Future of Food theme are included;

4. stocks which are flagged in the Rize Future First Exclusion List are excluded; *and*

5. stocks with a minimum free-float market capitalisation as of the Selection Day of at least USD 500mm and a 3-month average daily trading

value of at least USD 2mm equivalent are selected. For an existing Constituent to be removed from the Index, the thresholds to keep the Constituent are lowered to a minimum free-float market capitalisation of USD 250mm and a 3-month average daily trading value of USD 1mm equivalent.

After this process is complete, the remaining stocks together form the "**Composition**" of the Index (each such stock being a "**Constituent**"). With regards to Selection Dates prior to the Live Calculation Date, a fixed Industry Universe provided by the Thematic Industry Expert on the 28 July 2020 has been used. An extraordinary rebalance of the Index based on a Selection Day and Rebalancing Day as of the 14 August 2020 has been conducted prior to the Live Calculation Date. This extraordinary rebalance replaces the September 2020 selection and rebalance process, meaning that no rebalance of the Index will take place in September 2020.

3.2.3   Weighting

The weighting of each Constituent is calculated in accordance with the below methodology:

1. The **Initial Weight** for each Constituent is equal to its Sustainable Food Score divided by the sum of all Sustainable Food Scores of all of the Constituents.

2. The **Liquidity Cap** is calculated for each Constituent as the 3-month average daily trading value USD equivalent divided by USD 400mm, such that a hypothetical USD 100mm change in notional of Index units would correspond to a maximum of 25% of the daily trading value of such Constituent.

3. The **Final Weight** will be calculated for each Constituent by redistributing any Initial Weight which is larger than the corresponding Liquidity Cap to the other Constituents proportionally in an iterative manner.

The Index rebalances periodically and ordinarily takes place on the Rebalancing Day.

3.2.4   Rize Future First Exclusion List

The "**Rize Future First Exclusion List**" has been created and is maintained by Rize ETF Limited ("**Rize**"). The purpose of the Rize Future First Exclusion List is to act as a non-exhaustive screen for companies that are non-compliant with the environmental, social and governance principles of Rize.

The "**Rize Future First Policy**" formally documents the process and governance associated with the construction and maintenance of the Rize Future First Exclusion List and is available here: www.rizeetf.com.

3.3 Calculation

Calculation of the Index based on its Composition is defined in the Cash Methodology.

3.4 Definitions

In addition to the specific definitions defined in the relevant section in chapter 4, the following key terms and definitions are defined:

3.4.1 General definitions

Index Level means with respect to a certain date, the level of the Index as determined in accordance with the methodology described in this document and any related documents.

3.4.2 Index specific definitions

The following definitions are specific to each Index. The purpose of the below is to serve as a summary of these definitions and they shall be read in conjunction with the specific definitions for each Index which are detailed in the the relevant section of chapter 4.

3.4.2.1 Identifiers

Index Name means the name of the Index.

Foxberry Ticker means the Foxberry ticker identifier of the Index.

Bloomberg Ticker means the Bloomberg ticker identifier of the Index.

Reuters RIC means the Reuters RIC identifier of the Index.

WKN means the WKN identifier of the Index.

ISIN means the ISIN identifier of the Index.

3.4.2.2   Calculation related

Index Calculator means any affiliate, subsidiary or third party designated by the Index Administrator that will act as calculation agent in connection with the Index. The identity of the Index Calculator, if applicable, is detailed for each Index in the relevant section in chapter 4.

Dividend Treatment means the type of dividend treatment of the Index, which can be (i) price return; (ii) gross total return; *or* (iii) net total return.

Corporate Actions Methodology means the methodology used to adjust for certain corporate actions as defined in the Cash Methodology, which can be (i) standard; *or* (ii) divisor.

3.4.2.3   Calendar related

Index Business Day means each day for which the level of the Index is calculated

Live Calculation Date means the the date on which the Index Calculator started to publicly disseminate the Index Levels of the Index.

Live Methodology Date means the date on which the Index Administrator had finalised the algorithm of the Index.

Selection Day means each date from which data is used to determine the Composition of the Index for each rebalance.

Rebalancing Day means each date on which the Index rebalances and adjusts its Composition.

Rebalancing Month means each of the months on which the relevant Index ordinarily rebalances its Composition.

3.4.2.4   Selection related

Underlying Universe: means an underlying universe of potential stocks which will be used as a starting point to determine the Composition of the Index.

Eligible Exchange means each exchange on which a listing would be eligible for inclusion in the Underlying Universe.

3.5 Calculation

The Index is calculated and disseminated by the Index Calculator with
regards to each Index Business Day. Calculation of the Index based on its
Constituents is detailed in the document Cash Methodology.

4 Index Specifics

4.1 Overview

This chapter describes the specific attributes with respect to each Food Index listed in section 1.3.

4.2 Sustainable Future of Food USD Net Total Return Index

4.2.1 Introduction

For the purposes of this section 4.3 and all subsections thereof, the Index shall refer to the Foxberry Tematica Research Sustainable Future of Food USD Net Total Return Index.

4.2.2 Methodology summary

The Index offers exposure to stocks in the Sustainable Future of Food sector as determined by the Thematic Industry Expert, which are listed on an Eligible Exchange and have a minimum free-float market capitalisation and 3-month average daily trading value. The index is a semi-annually rebalanced net total return index denominated in USD with constituents selection based on a minimum Sustainable Food Score of 2 provided by the Thematic Industry Expert. The index excludes companies flagged in the Rize Future First Exclusion List. The index applies a score-weighted methodology to assign weights to companies, with a final liquidity adjustment.

4.2.3 Definitions

4.2.3.1 Identifiers

Index Name means Foxberry Tematica Research Sustainable Future of Food USD Net Total Return Index.

Foxberry Ticker means sustainable_future_of_food_tr.

Bloomberg Ticker means FXBYFOOD Index.

Reuters RIC means .FXBYFOOD.

WKN means SL0BF6.

ISIN means DE000SL0BF63.

4.2.3.2   Calculation related

Index Calculator means Solactive AG.

Dividend Treatment means net total return.

Corporate Actions Methodology means divisor.

4.2.3.3   Calendar related

Index Business Day means each weekday Monday-Friday.

Live Calculation Date means the 21 August 2020.

Live Methodology Date means the 21 August 2020.

Rebalancing Month means each of the months of March and September.

Selection Day means, subject to any extraordinary rebalances, the first Friday of each Rebalancing Month.

Rebalancing Day means, subject to any extraordinary rebalances, the third Friday of each Rebalancing Month.

4.2.3.4   Selection related

Underlying Universe: means, with respect to each Selection Day, the most recently provided list of stocks in the Industry Universe, including the list expected to be received with respect to the relevant Selection Day.

Eligible Exchange means each of the exchanges (or any successor thereto) listed in table 4.1.

4.3   Sustainable Future of Food USD Price Return Index

Country	Exchange code	Equity exchange name	MIC
Australia	AT	ASE	XASX
Austria	AV	VIENNA	XWBO
Belgium	BB	EN BRUSSELS	XBRU
Brazil	BS	B3 DAY	BVMF
Canada	CF	CANADIAN SEC	XCNQ
Canada	CT	TORONTO	XTSE
Canada	CV	VENTURE	XTSX
Denmark	DC	COPENHAGEN	XCSE
Finland	FH	HELSINKI	XHEL
France	FP	PARIS	XPAR
Germany	GY	XETRA	XETR
Greece	GA	ATHENS	XATH
Hong Kong	HK	HONG KONG	XHKG
Ireland	ID	EN DUBLIN	XDUB
Israel	IT	TEL AVIV	XTAE
Italy	IM	BRSAITALIANA	MTAA
Japan	JT	TOKYO	XTKS
Luxembourg	LX	LUXEMBOURG	XLUX
Netherlands	NA	EN AMSTERDAM	XAMS
New Zealand	NZ	NZX	XNZE
Norway	NO	OSLO	XOSL
Poland	PW	WARSAW	XWAR
Portugal	PL	EN LISBON	XLIS
Singapore	SP	SINGAPORE	XSES
South Korea	KP	KOREA SE	XKRX
South Korea	KQ	KOSDAQ	XKOS
Spain	SQ	SOC.BOL SIBE	XMAD
Sweden	NG	NORDIC GM	XNGM
Sweden	SS	STOCKHOLM	XSTO
Switzerland	SE	SIX SWISS EX	XSWX
Switzerland	VX	SIX	XVTX
Taiwan	TT	TAIWAN	XTAI
Thailand	TB	BANGKOK	XBKK
UK	LI	LONDON INTL	XLON
UK	LN	LONDON	XLON
USA	UA	NYSEAMERICAN	XASE
USA	UN	NEW YORK	XNYS
USA	UP	NYSE ARCA	ARCX
USA	UQ	NASDAQ GM	XNMS
USA	UR	NASDAQ CM	XNCM
USA	UW	NASDAQ GS	XNGS

Table 4.1: Eligible exchanges.

4.3.1   Introduction

For the purposes of this section 4.3 and all subsections thereof, the Index shall refer to the Foxberry Tematica Research Sustainable Future of Food USD Price Return Index.

4.3.2   Methodology summary

The Index offers exposure to stocks in the Sustainable Future of Food sector as determined by the Thematic Industry Expert, which are listed on an Eligible Exchange and have a minimum free-float market capitalisation and 3-month average daily trading value. The index is a semi-annually rebalanced price return index denominated in USD with constituents selection based on a minimum Sustainable Food Score of 2 provided by the Thematic Industry Expert. The index excludes companies flagged in the Rize Future First Exclusion List. The index applies a score-weighted methodology to assign weights to companies, with a final liquidity adjustment.

4.3.3   Definitions

4.3.3.1   Identifiers

Index Name means Foxberry Tematica Research Sustainable Future of Food USD Price Return Index.

Foxberry Ticker means sustainable_future_of_food_pr.

Bloomberg Ticker means FXBYFOOP Index.

Reuters RIC means .FXBYFOOP.

WKN means SL0BF5.

ISIN means DE000SL0BF55.

4.3.3.2   Calculation related

Index Calculator means Solactive AG.

Dividend Treatment means price return.

Corporate Actions Methodology means divisor.

4.3.3.3   Calendar related

Index Business Day means each weekday Monday-Friday.

Live Calculation Date means the 21 August 2020.

Live Methodology Date means the 21 August 2020.

Rebalancing Month means each of the months of March and September.

Selection Day means, subject to any extraordinary rebalances, the first Friday of each Rebalancing Month.

Rebalancing Day means, subject to any extraordinary rebalances, the third Friday of each Rebalancing Month.

4.3.3.4 Selection related

Underlying Universe: means, with respect to each Selection Day, the most recently provided list of stocks in the Industry Universe, including the list expected to be received with respect to the relevant Selection Day.

Eligible Exchange means each of the exchanges (or any successor thereto) listed in table 4.1.

Document Catalogue