

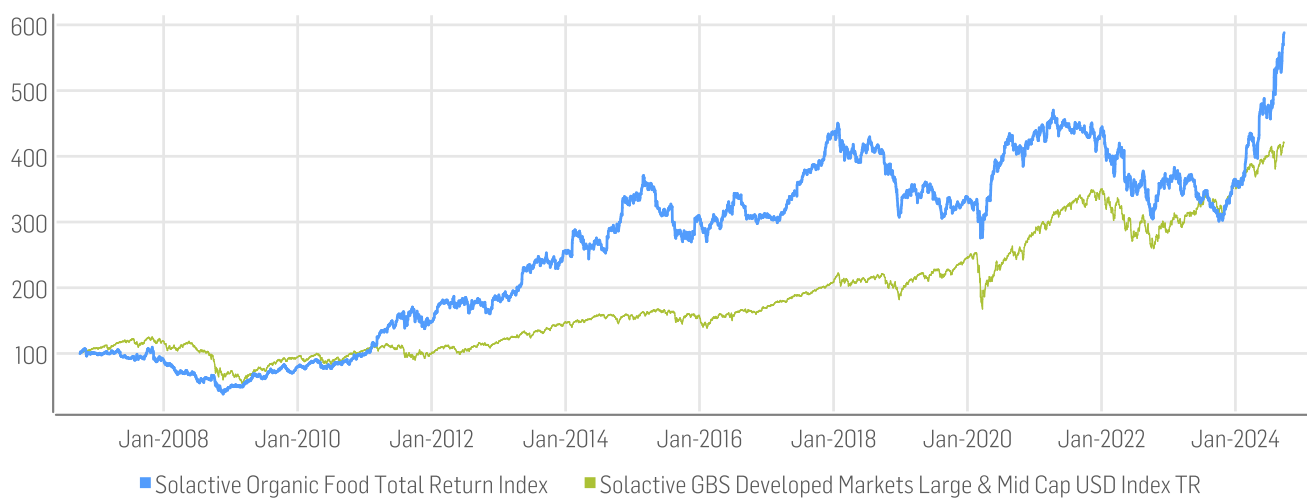
FACTSHEET - AS OF 23-Sep-2024

Solactive Organic Food Total Return Index

DESCRIPTION

The Solactive Organic Food Index reflects the price movements of international companies that cultivate, process, produce, market or deal in organic food. The index is designed as a total return index and calculated in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A0JZN82 / A0JZN8	Base Value / Base Date	100 Points / 15.09.2006
Bloomberg / Reuters	SBOXOF Index / .SBOXOF	Last Price	588.19
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 15.09.2006
Index Members	10		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.07%	24.56%	35.40%	89.01%	61.41%	490.55%
Performance (p.a.)						10.38%
Volatility (p.a.)	18.39%	25.00%	24.80%	21.30%	22.74%	22.04%
High	588.19	588.19	588.19	588.19	588.19	588.19
Low	527.81	456.77	396.85	301.18	352.93	38.28
Sharpe Ratio*	6.79	5.56	3.23	4.04	3.81	0.25
Max. Drawdown	-5.31%	-7.09%	-8.65%	-8.85%	-8.85%	-65.08%
VaR 95 \ 99				-30.8% \ -46.1%		-33.3% \ -62.8%
CVaR 95 \ 99				-41.7% \ -59.3%		-52.3% \ -89.9%

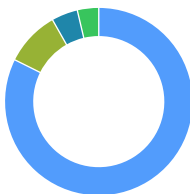
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.19%	5.11%	8.49%	31.66%	18.10%	328.17%
Performance (p.a.)						8.40%
Volatility (p.a.)	11.93%	14.28%	11.94%	10.94%	11.04%	16.64%
High	2281.47	2281.47	2281.47	2281.47	2281.47	2281.47
Low	2176.53	2061.15	1996.34	1661.62	1899.01	291.48
Sharpe Ratio*	0.89	1.23	1.10	2.50	1.86	0.22
Max. Drawdown	-3.80%	-8.24%	-8.24%	-8.24%	-8.24%	-56.99%
VaR 95 \ 99				-18.1% \ -28.3%		-25.0% \ -49.8%
CVaR 95 \ 99				-25.0% \ -40.9%		-41.8% \ -75.3%

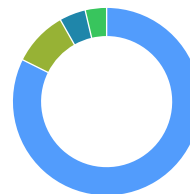
COMPOSITION BY CURRENCIES

- USD 82.4%
- JPY 9.5%
- CAD 4.5%
- EUR 3.7%



COMPOSITION BY COUNTRIES

- US 82.4%
- JP 9.5%
- CA 4.5%
- NL 3.7%



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TOP COMPONENTS AS OF 23-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	30.89%
CAL-MAINE FOODS INC	CALM UW Equity	US	USD	19.45%
SWEETGREEN INC	SG UN Equity	US	USD	18.02%
ARIAKE JAPAN CO LTD	2815 JT Equity	JP	JPY	7.26%
UNITED NATURAL FOODS INC	UNFI UN Equity	US	USD	5.88%
SUNOPTA INC	SOY CT Equity	CA	CAD	4.52%
HAIN CELESTIAL GROUP INC	HAIN UW Equity	US	USD	4.39%
NATURAL GROCERS BY VITAMIN COTTAGE INC	NGVC UN Equity	US	USD	3.72%
ACOMO NV	ACOMO NA Equity	NL	EUR	3.68%
OISIX RA DAICHI INC	3182 JT Equity	JP	JPY	2.19%

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