

FACTSHEET - AS OF 03-Dec-2021

Solactive Barclays Food 2.0 BTI TR Index (USD)

DESCRIPTION

Solactive Barclays Food 2.0 BTI TR Index (USD)

HISTORICAL PERFORMANCE



CHARACTERISTICS

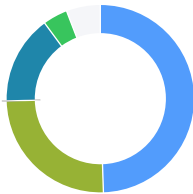
ISIN / WKN	DE000SLOCGM2	Base Value / Base Date	100 Points / 25.03.2021
Bloomberg / Reuters	SOLF2N Index/ .SOLF2N	Last Price	103.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 25.03.2021
Index Members	38		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.78%	-6.41%	-4.73%	-	3.65%	3.65%
Performance (p.a.)	-	-	-	-	-	5.32%
Volatility (p.a.)	11.98%	9.56%	10.00%	-	-	10.02%
High	110.67	110.67	111.49	-	111.49	111.49
Low	103.20	103.20	103.20	-	100.00	100.00
Sharpe Ratio	-4.32	-2.49	-0.96	-	-	0.49
Max. Drawdown	-6.75%	-6.83%	-7.44%	-	-7.44%	-7.44%
VaR 95 \ 99				-15.4% \ -31.9%		-15.4% \ -31.9%
CVaR 95 \ 99				-23.5% \ -39.9%		-23.5% \ -39.9%

COMPOSITION BY CURRENCIES

- USD 49.5%
- EUR 25.1%
- GBP 15.3%
- CAD 4.3%
- Others 5.9%



COMPOSITION BY COUNTRIES

- US 44.0%
- GB 18.1%
- DE 7.3%
- FR 7.0%
- Others 23.6%



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS CORP	MCD UN Equity	US	USD	3.82%
PEPSICO INC	PEP UW Equity	US	USD	3.82%
NESTLE SA	NESN SE Equity	CH	CHF	3.55%
TYSON FOODS INC	TSN UN Equity	US	USD	3.27%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	3.21%
MCCORMICK & CO-NON VTG SHRS	MKC UN Equity	US	USD	2.96%
TESCO PLC	TSCO LN Equity	GB	GBP	2.96%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	2.95%
KELLOGG CO	K UN Equity	US	USD	2.94%
SEALED AIR CORP	SEE UN Equity	US	USD	2.94%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	2.87%
CARNIVAL CORP	CCL UN Equity	PA	USD	2.87%
HORMEL FOODS CORP	HRL UN Equity	US	USD	2.87%
ROYAL DSM NV	DSM NA Equity	NL	EUR	2.84%
UNILEVER PLC	UNA NA Equity	GB	EUR	2.83%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	2.81%

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Company	Ticker	Country	Currency	Index Weight (%)
CRODA INTERNATIONAL PLC	CRDA LN Equity	GB	GBP	2.78%
SODEXO SA	SW FP Equity	FR	EUR	2.75%
CONAGRA BRANDS INC	CAG UN Equity	US	USD	2.74%
MARKS AND SPENCER GROUP PLC	MKS LN Equity	GB	GBP	2.74%
PILGRIMS PRIDE CORP	PPC UW Equity	US	USD	2.72%
AMCOR PLC	AMCR UN Equity	JE	USD	2.65%
BASF SE	BAS GY Equity	DE	EUR	2.59%
SONOCO PRODUCTS CO	SON UN Equity	US	USD	2.58%
AVERY DENNISON CORP	AVY UN Equity	US	USD	2.57%
CARREFOUR SA	CA FP Equity	FR	EUR	2.53%
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	2.52%
J SAINSBURY PLC	SBRY LN Equity	GB	GBP	2.49%
HELLOFRESH SE	HFG GY Equity	DE	EUR	2.42%
KERRY GROUP PLC-A	KYGA ID Equity	IE	EUR	2.30%
CHR HANSEN HOLDING AS	CHR DC Equity	DK	DKK	2.30%
COVESTRO AG	ICOV GY Equity	DE	EUR	2.29%
OCADO GROUP PLC	OCDO LN Equity	GB	GBP	2.26%
BEYOND MEAT INC	BYND UW Equity	US	USD	2.20%
CASINO GUICHARD PERRACHON SA	CO FP Equity	FR	EUR	1.72%
TATE & LYLE PLC	TATE LN Equity	GB	GBP	1.36%
MAPLE LEAF FOODS INC COM	MFI CT Equity	CA	CAD	1.31%
SSP GROUP PLC	SSPG LN Equity	GB	GBP	0.68%

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