

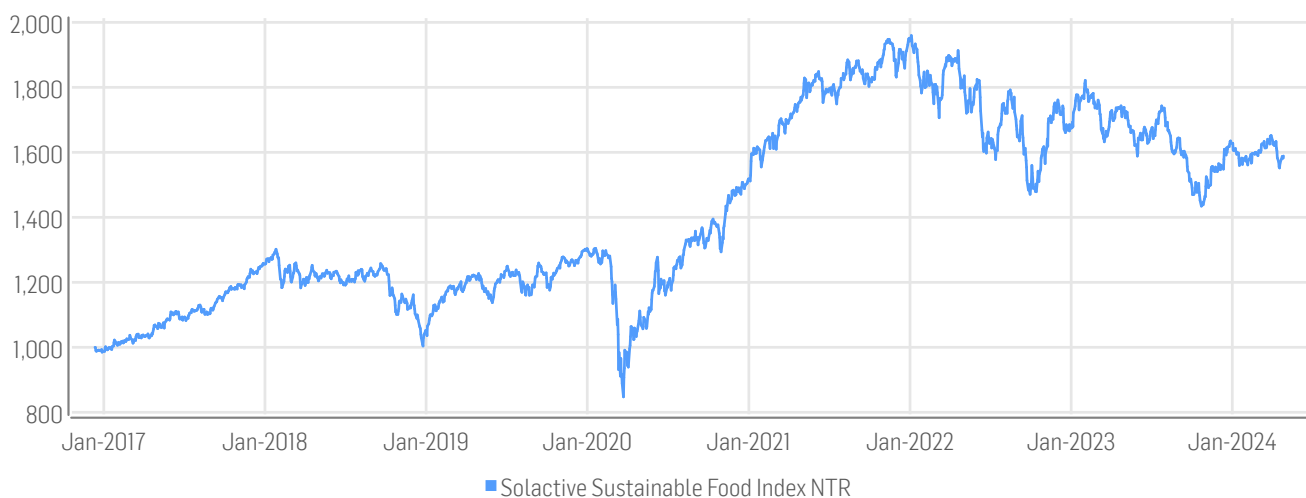
FACTSHEET - AS OF 26-Apr-2024

Solactive Sustainable Food Index NTR

DESCRIPTION

The Solactive Sustainable Food Index NTR is designed to measure the equity performance of those companies related to the food industry that utilise technology, efficient production and supply practices, and/or demonstrate innovation with the aim of creating a sustainable food ecosystem.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOH9U	Base Value / Base Date	1000 Points / 12.12.2016
Bloomberg / Reuters	SOLSUFON Index Index/ .SOLSUFON	Last Price	1588.79
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 12.12.2016
Index Members	54		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.71%	0.70%	10.43%	-7.66%	-2.41%	58.88%
Performance (p.a.)						6.48%
Volatility (p.a.)	11.56%	10.39%	12.24%	12.56%	10.33%	16.64%
High	1651.87	1651.87	1651.87	1742.91	1651.87	1959.46
Low	1551.92	1551.92	1457.02	1434.42	1551.92	847.36
Sharpe Ratio*	-3.65	-0.23	1.39	-1.04	-1.21	0.07
Max. Drawdown	-6.05%	-6.05%	-6.05%	-17.70%	-6.05%	-35.05%
VaR 95 \ 99				-20.6% \ -28.6%		-24.8% \ -42.7%
CVaR 95 \ 99				-25.0% \ -29.3%		-39.2% \ -71.8%

* 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).

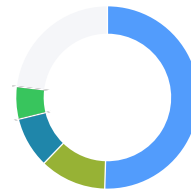
COMPOSITION BY CURRENCIES

- USD 53.3%
- GBP 11.7%
- EUR 11.7%
- JPY 9.0%
- Others 14.3%



COMPOSITION BY COUNTRIES

- US 50.5%
- GB 11.7%
- JP 9.0%
- NO 5.7%
- Others 23.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
DEERE & CO	DE UN Equity	US	USD	4.11%
DOW INC	DOW UN Equity	US	USD	4.10%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.08%
DUPONT DE NEMOURS INC	DD UN Equity	US	USD	4.05%
XYLEM INC	XYL UN Equity	US	USD	3.88%
NUTRIEN LTD	NTR CT Equity	CA	CAD	3.79%
HITACHI LTD	6501 JT Equity	JP	JPY	3.75%
BAYER AG	BAYN GY Equity	DE	EUR	3.69%
DANONE SA	BN FP Equity	FR	EUR	3.57%
SYSCO CORP	SYU UN Equity	US	USD	3.55%

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