

Universe

Commodities

Index/BM: *

Bloomberg Commodity Index Number of Stocks: 23

Index available since: 7/14/1998

DESCRIPTION

The index is made up of 23 exchange-traded futures on physical commodities, which are weighted to account for economic significance and market liquidity. Commodity weightings are based on production and liquidity, subject to weighting restrictions applied annually such that no related group of commodities constitutes more than 33% of the index and single commodity constitutes more than 15%. Between annual rebalancings, weightings may fluctuate to levels outside of these limits.

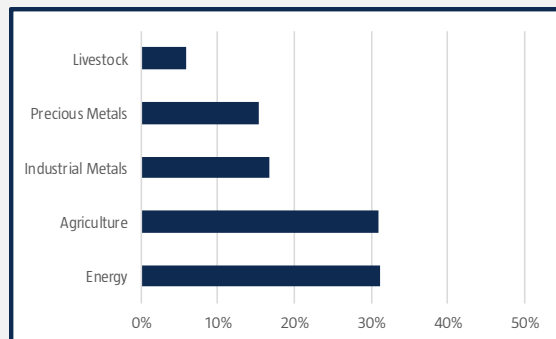
STATISTICS

| | |
|---------------------------------|--------|
| Free Float Market Cap Bn. US\$: | N/A |
| Median Market Cap Bn. US\$: | N/A |
| Return p.a. | 2.3% |
| Return p.a. 3Y | -4.3% |
| Return p.a. 5Y | -7.4% |
| Vol d/ann | 14.9% |
| Downside Vol | 10.7% |
| Spread Vol | -57.2% |
| Time to recovery | - |
| Beta 5y monthly, crncy hedged | 0.13 |

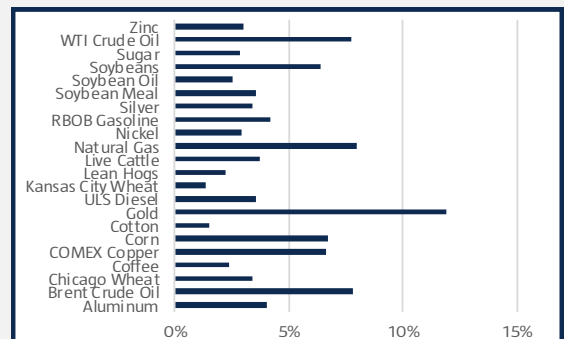
COSTS & LIQUIDITY**

| | |
|---|----------------------------------|
| External active | 30bps |
| External passive | 18bps |
| Liquidity, Daily Trading Volume, Mn. US\$ | N/A |
| Liquidity, in % of Market Cap | N/A |
| Futures | yes, on sub-index level |
| ESG | not implementable in Index level |

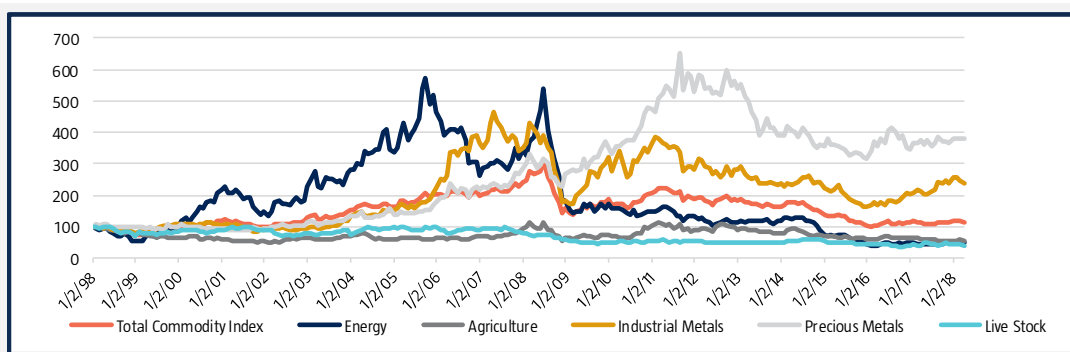
SECTOR EXPOSURE



COMMODITY BREAKDOWN



INDEX & SUB-INDEX HISTORY



*The returns and data for the Index were taken from published sources and not examined by the auditors. The returns for the Benchmark Indices were taken from published sources. Source: Bloomberg, ETFs

**Fees/costs for external management are indicative and are based on estimates from Corestone mandates. The fee/cost levels provide no guarantee that comparable levels can be reached depending on the client and mandates.