

THINR / VettaFi Weight Loss Drug & Treatment Index

Index fact sheet as of October 31, 2024

THINR Facts

Ticker

Price Return: THINR
Total Return: THINRT
Net Total Return: THINRN

Index Launch

January 25, 2024

Base Value

1,000 on June 18, 2021

Index Calculation

Every fifteen (15) seconds

Rebalancing Dates

Every 3rd Friday of March, June, September, December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 29
U.S. Companies: 13
Non-U.S. Companies: 16

Company Size by Market Capitalization (millions):

Average: \$92,297
Median: \$8,132
Largest: \$787,685
Smallest: \$479

Annualized Return*: 14.98%
Annualized Volatility*: 15.02%
Information Ratio*: 1.00

*Annualized performance and volatility are since inception, including back-test results prior to January 25, 2024

An index of global companies manufacturers in the GLP-1 pharmaceuticals business or who enable the business. The index allocates 70% of its weight to a Principal Manufacturers segment and 30% to an Enablers segment.

The Case for GLP-1 Weight Loss Drugs

- Obesity a Global Healthcare Crisis** - According to the World Obesity Foundation, 51% of the world's population, or 4 billion people, are on track to be overweight or obese by 2035 resulting in a potential economic impact of more than \$4.3 trillion annually.¹
- GLP-1 Drug Revolution** - Glucagon-like peptide 1 (GLP-1) agonists have been shown to not only improve blood sugar control among diabetics but also suppress appetite and promote weight loss. It has also been associated with improved cardiac benefits, cutting the risk of heart disease by 20% in obese patients.²
- Disruptive Growth Potential** - Growing demand for innovative weight loss treatments, paired with insurance reimbursement, is expected to drive the market for obesity drugs, disrupting many other healthcare segments such as diabetes and cardiac devices, kidney dialysis, and bariatric surgery.³

¹World Obesity Foundation, <https://www.worldobesity.org/news/economic-impact-of-overweight-and-obesity-to-surpass-4-trillion-by-2035>

²Heart.org, <https://newsroom.heart.org/news/major-cvd-event-risk-cut-by-20-in-adults-without-diabetes-with-overweight-or-obesity>, November 2023

³J.P. Morgan Research, <https://www.jpmorgan.com/insights/global-research/current-events/obesity-drugs>

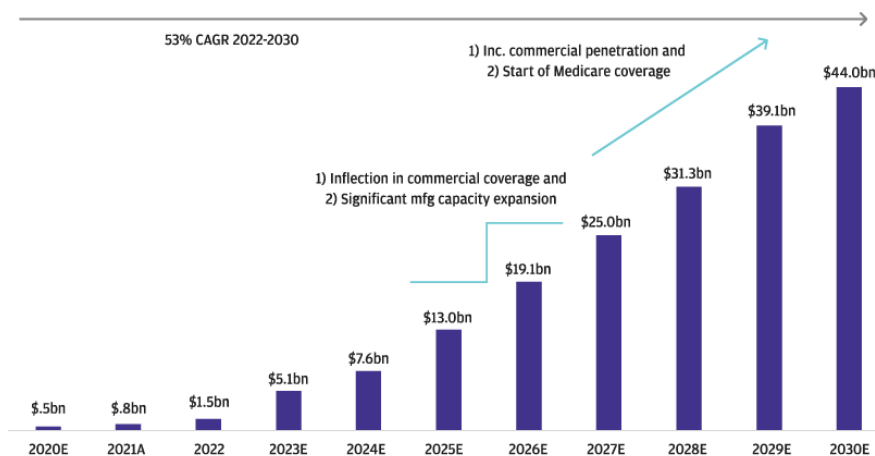
Performance of \$1,000 invested



Performance Data

	3 Month	6 Month	YTD	1 Year	Annualized 3 Year
Total Return	-4.0%	2.4%	20.9%	36.5%	11.8%
Net Total Return	-4.1%	2.2%	20.5%	35.9%	11.4%
Price Return	-4.3%	1.7%	19.4%	34.4%	10.0%

The U.S. obesity market is expanding rapidly



Source: J.P. Morgan Research

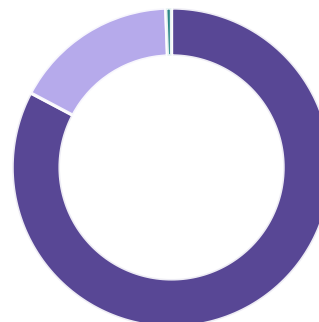
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Top 10 Constituents

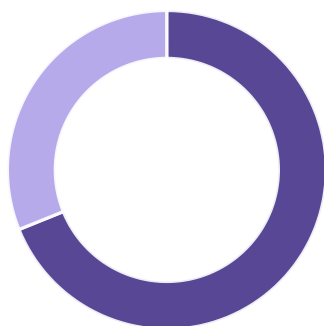
Company Name	Index Weight
ELI LILLY & CO.	14.53%
NOVO NORDISK A/S	13.41%
ROCHE HOLDINGS AG	5.49%
CHUGAI PHARMACEUTICAL CO LTD.	5.49%
PFIZER INC.	5.30%
AMGEN INC.	5.29%
ASTRAZENECA PLC	4.92%
THERMO FISHER SCIENTIFIC INC	4.85%
MERCK & CO., INC	4.84%
FUJIFILM HOLDINGS CORP.	4.77%
TOTAL	68.89%

Market Capitalization



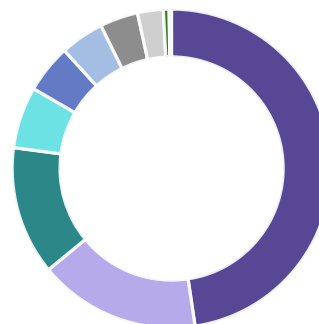
Large-Cap	82.7%
Mid-Cap	16.7%
Small-Cap	0.6%

Market Segments



Drug Manufacturers	68.9%
Enablers	31.1%

Country Weightings



United States	47.7%	Denmark	16.4%
Japan	13.0%	Switzerland	6.3%
United Kingdom	4.9%	Germany	4.4%
Israel	3.9%	China	2.6%
South Korea	0.6%	Hong Kong	0.2%

About VettaFi

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices and more than 200 customers globally asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the VettaFi Weight Loss Drug & Treatment Index. Performance is provided on a total-return basis. Historical performance illustrations in the indices may be based on a back-test calculation. Past performance of an index is not a guarantee of future results. The VettaFi Weight Loss Drug & Treatment Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.