

# FACTSHEET - AS OF 22-Feb-2024

## Concinnity Conscious Companies Index PR Index

### DESCRIPTION

The Concinnity Conscious Companies Index (the "Index") is designed to provide exposure to U.S.-listed companies that Concinnity Advisors LP, (the "Index Provider") believes appear to achieve financial performance in a sustainable and responsible manner, as measured by their ability to achieve positive outcomes that are consistent with a multi-stakeholder operating system ("MsOS"), as defined by the Index Provider. The Index Provider conducts its analysis based on the following five key stakeholder groups: (1) Customers, (2) Employees, (3) Suppliers, (4) Stock and Debt Holders, and (5) Communities in which the companies operate. The universe of companies eligible for inclusion in the Index is comprised of US-listed firms with a market capitalization greater than \$2 billion at the time of the initial screen. The Index typically consists of between 125 and 175 stocks, and is equal weighted with adjustment for extreme underweights. CONCINNITY CONSCIOUS COMPANIES INDEX is the service mark of Concinnity Advisors,LP.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                        |                        |  |
|---------------------|------------------------|------------------------|--|
| ISIN / WKN          | DE000SLA1938 / SLA193  | Base Value / Base Date | 100 Points / 30.07.2010                    |
| Bloomberg / Reuters | KRMAPR Index / .KRMAPR | Last Price             | 456.88                                     |
| Index Calculator    | Solactive AG           | Dividends              | Not included (Price index)                 |
| Index Type          | Price Return           | Calculation            | 09:30am to 16:30pm (EST), every 15 seconds |
| Index Currency      | USD                    | History                | Available daily back to 30.07.2010         |
| Index Members       | 166                    |                        |  |

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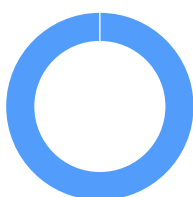
**STATISTICS**

| USD                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | 3.19%  | 10.80% | 14.05% | 21.74%          | 4.68%  | 9.85%           |
| Performance (p.a.) |        |        |        |                 |        | 3.70%           |
| Volatility (p.a.)  | 12.97% | 11.13% | 12.20% | 12.38%          | 12.16% | 18.39%          |
| High               | 456.88 | 456.88 | 456.88 | 456.88          | 456.88 | 456.88          |
| Low                | 441.38 | 411.33 | 371.93 | 362.41          | 427.19 | 334.10          |
| Sharpe Ratio*      | 3.19   | 4.16   | 2.07   | 1.36            | 2.48   | -0.09           |
| Max. Drawdown      | -1.77% | -2.42% | -9.43% | -11.28%         | -2.12% | -26.42%         |
| VaR 95 \ 99        |        |        |        | -21.1% \ -27.7% |        | -28.9% \ -53.7% |
| CVaR 95 \ 99       |        |        |        | -25.3% \ -28.7% |        | -42.6% \ -63.3% |

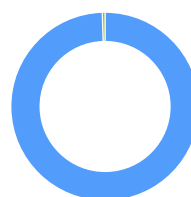
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 100.0%


**COMPOSITION BY COUNTRIES**

- US 99.5%
- CA 0.5%


**TOP COMPONENTS AS OF 22-Feb-2024**

| Company                          | Ticker          | Country | Currency | Index Weight (%) |
|----------------------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP                   | MSFT UW Equity  | US      | USD      | 6.26%            |
| APPLE INC                        | AAPL UW Equity  | US      | USD      | 5.47%            |
| NVIDIA CORP                      | NVDA UW Equity  | US      | USD      | 3.36%            |
| ALPHABET INC-CL A                | GOOGL UW Equity | US      | USD      | 2.80%            |
| AMAZON.COM INC                   | AMZN UW Equity  | US      | USD      | 2.68%            |
| META PLATFORMS INC               | META UW Equity  | US      | USD      | 1.35%            |
| ELI LILLY & CO                   | LLY UN Equity   | US      | USD      | 0.58%            |
| TRIMBLE INC                      | TRMB UW Equity  | US      | USD      | 0.57%            |
| EDWARDS LIFESCIENCES CORP        | EW UN Equity    | US      | USD      | 0.57%            |
| IQVIA HOLDINGS INC               | IQV UN Equity   | US      | USD      | 0.55%            |
| AMERICAN EXPRESS CO              | AXP UN Equity   | US      | USD      | 0.55%            |
| STRYKER CORP                     | SYK UN Equity   | US      | USD      | 0.54%            |
| APPLIED MATERIALS INC            | AMAT UW Equity  | US      | USD      | 0.54%            |
| BOOZ ALLEN HAMILTON HOLDING CORP | BAH UN Equity   | US      | USD      | 0.54%            |
| LEIDOS HOLDINGS INC              | LDOS UN Equity  | US      | USD      | 0.54%            |

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