

FACTSHEET - AS OF 22-Feb-2024

Concinnity Conscious Companies Index GTR 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	DE000SLA1946 / SLA194	Base Value / Base Date	100 Points / 30.07.2010
Bloomberg / Reuters	KRMATR Index / .KRMATR	Last Price	581.98
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total 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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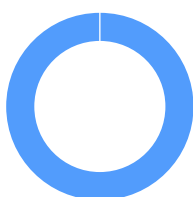
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.34%	11.15%	14.74%	23.20%	4.92%	13.07%
Performance (p.a.)						4.86%
Volatility (p.a.)	12.97%	11.14%	12.22%	12.39%	12.17%	18.39%
High	581.98	581.98	581.98	581.98	581.98	581.98
Low	561.59	522.33	471.76	456.41	543.03	418.46
Sharpe Ratio*	3.38	4.33	2.20	1.47	2.65	-0.02
Max. Drawdown	-1.77%	-2.40%	-9.29%	-11.03%	-2.10%	-25.84%
VaR 95 \ 99				-21.1% \ -27.6%		-28.9% \ -53.7%
CVaR 95 \ 99				-25.2% \ -28.6%		-42.5% \ -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).

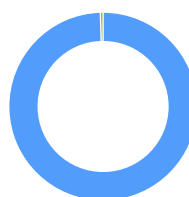
COMPOSITION BY CURRENCIES

- 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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