

FACTSHEET - AS OF 21-JUN-2021

Concinnity Gender Diversity (Women in Leadership) Index

DESCRIPTION

Concinnity Gender Diversity (Women in Leadership) 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 well as having women in leadership at these companies. Companies are determined to be sustainable and responsible if they are on the Concinnity Multi-Stakeholder Operating Companies Index (see CONCPR or CONCTR on this site for details). Companies are then screened to determine if they have at least a minimum threshold, as determined by the Index Provider, of women in the Board of Directors, CEO, senior management, or firm wide positions. 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 GENDER DIVERSITY (WOMEN IN LEADERSHIP) INDEX is the service mark of Concinnity Advisors,LP.

HISTORICAL PERFORMANCE



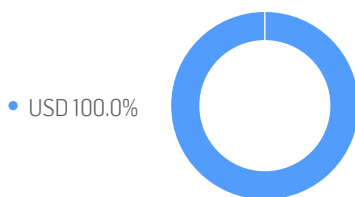
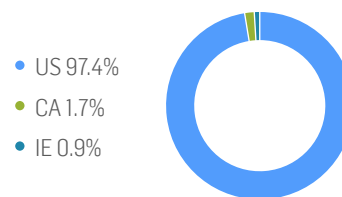
CHARACTERISTICS

ISIN / WKN	DE000SLA3TR1 / SLA3TR	Base Value / Base Date	100 Points / 31.07.2008
Bloomberg / Reuters	ELLEPR Index / .ELLEPR	Last Price	371.66
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 31.07.2008
Index Members	181		

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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.74%	7.99%	14.07%	44.66%	13.05%	271.66%
Performance (p.a.)	-	-	-	-	-	10.72%
Volatility (p.a.)	8.88%	11.70%	13.69%	15.55%	13.95%	20.60%
High	373.43	373.43	373.43	373.43	373.43	373.43
Low	366.67	341.49	323.67	256.92	323.67	54.93
Sharpe Ratio	2.62	3.12	2.23	2.91	2.12	0.51
Max. Drawdown	-1.81%	-4.02%	-4.99%	-9.32%	-4.99%	-48.22%
VaR 95 \ 99				-24.9% \ -43.8%		-31.2% \ -64.9%
CVaR 95 \ 99				-37.7% \ -54.1%		-52.5% \ -93.2%

Composition by Currencies

Composition by Countries

TOP COMPONENTS AS OF 21-Jun-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.84%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.54%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.13%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.95%
FACEBOOK INC	FB UW Equity	US	USD	1.14%
SHOPIFY INC	SHOP UN Equity	CA	USD	0.64%
CONOCOPHILLIPS	COP UN Equity	US	USD	0.58%
NVIDIA CORP	NVDA UW Equity	US	USD	0.57%
DOCUSIGN INC	DOCU UW Equity	US	USD	0.57%
ELI LILLY & CO	LLY UN Equity	US	USD	0.56%

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