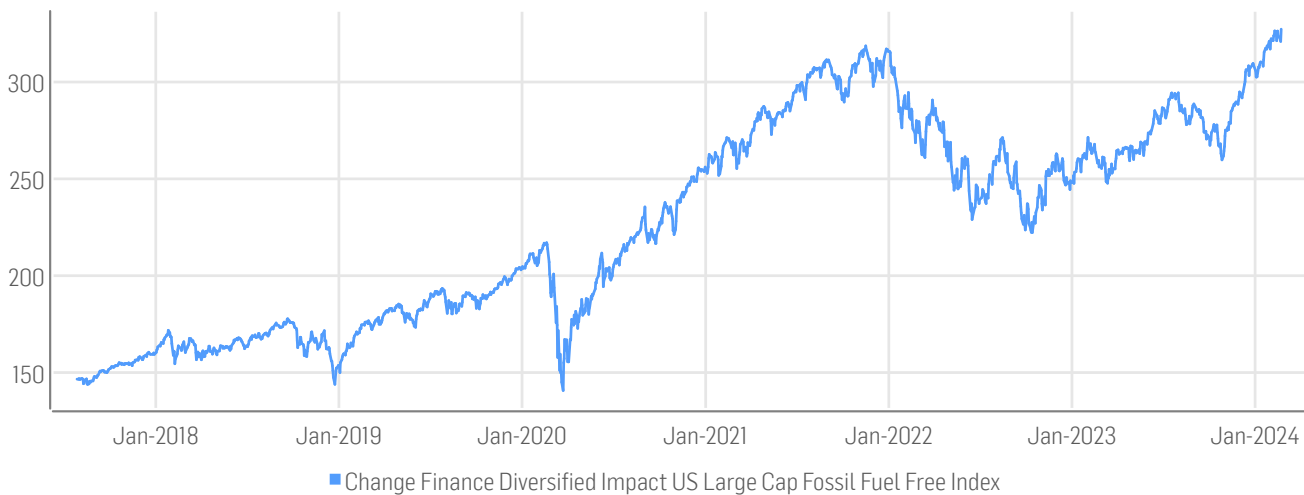


Change Finance Diversified Impact US Large Cap Fossil Fuel Free Index

DESCRIPTION

The Change Finance Diversified Impact US Large Cap Fossil Fuel Free Index is a USD, total return index composed of 100 equally-weighted, US large cap securities. It excludes companies involved in the fossil fuel industry, fossil-fired utilities and companies which fail to meet high ESG standards for human and labor rights, health, climate, pollution. It offers impact & outcome with integrity.

HISTORICAL PERFORMANCE



STATISTICS

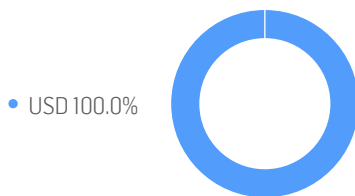
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.06%	12.97%	16.66%	27.49%	6.06%	123.25%
Performance (p.a.)						13.00%
Volatility (p.a.)	12.80%	11.70%	12.90%	13.24%	12.40%	20.74%
High	327.31	327.31	327.31	327.31	327.31	327.31
Low	316.97	288.50	259.80	247.75	302.58	140.71
Sharpe Ratio*	3.05	5.02	2.43	1.71	3.43	0.37
Max. Drawdown	-1.66%	-2.26%	-10.01%	-11.76%	-1.95%	-35.17%
VaR 95 \ 99				-23.5% \ -29.5%		-31.0% \ -59.4%
CVaR 95 \ 99				-27.1% \ -30.1%		-50.9% \ -88.1%

* 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).

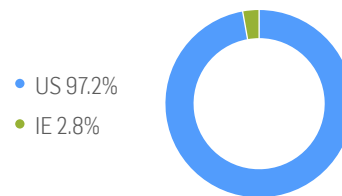
CHARACTERISTICS

ISIN / WKN	DE000SLA3V54 / SLA3V5	Base Value / Base Date	100 Points / 14.03.2014
Bloomberg / Reuters	CHGX Index / .CHGX	Last Price	327.31
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Gross Total Return	Calculation	09:30am to 04:30pm (EST), every 60 seconds
Index Currency	USD	History	Available daily back to 14.03.2014
Index Members	100		

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	1.50%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.34%
BROADCOM INC	AVGO UW Equity	US	USD	1.26%
DECKERS OUTDOOR CORP	DECK UN Equity	US	USD	1.19%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	1.17%
ELI LILLY & CO	LLY UN Equity	US	USD	1.17%
THE CIGNA GROUP	CI UN Equity	US	USD	1.17%
CATERPILLAR INC	CAT UN Equity	US	USD	1.15%
FORTINET INC	FTNT UW Equity	US	USD	1.14%
KKR & CO INC	KKR UN Equity	US	USD	1.13%

FACTSHEET - AS OF 22-Feb-2024
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