

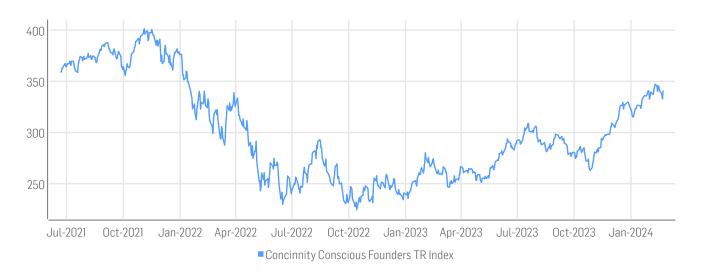
FACTSHEET - AS OF 22-Feb-2024 Concinnity Conscious Founders TR Index

DESCRIPTION

Concinnity Conscious Founders 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 the company founder still leading the company. 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 the company founder is still the acting CEO. 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 25 and 50 stocks that are equal weighted. CONCINNITY CONSCIOUS FOUNDERS INDEX is the service mark of Concinnity Advisors, LP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5GB7 / SLA5GB FNDRTR Index / .FNDRTR		
Bloomberg / Reuters			
Index Calculator	Solactive AG		
Index Type	Total Return		
Index Currency	USD		
Index Members	0		

Base Value / Base Date	100 Points / 17.11.2014
Last Price	340.60
Dividends	Reinvested (Total Return Index)
Calculation	09:30am to 16:30pm (EST), every 15 seconds
History	Available daily back to 17.11.2014

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.42%	14.17%	18.75%	31.09%	4.23%	-5.10%
Performance (p.a.)						-1.94%
Volatility (p.a.)	17.89%	15.79%	16.47%	17.12%	17.42%	26.77%
High	347.00	347.00	347.00	347.00	347.00	401.08
Low	332.64	298.32	263.24	246.62	315.10	224.62
Sharpe Ratio*	0.75	4.17	2.21	1.54	1.51	-0.27
Max. Drawdown	-4.07%	-4.40%	-11.70%	-14.74%	-4.07%	-44.00%
VaR 95 \ 99				-29.4% \ -45.2%		-43.9% \ -69.5%
CVaR 95 \ 99				-38.5% \ -48.5%		-61.8% \ -88.0%

^{*} 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

COMPOSITION BY COUNTRIES

No data available

No data available

TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)



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