

FACTSHEET - AS OF 21-Jul-2021

Concinnity Multi-Stakeholder Operating Companies Index

DESCRIPTION

Concinnity Multi-Stakeholder Operating 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 300 and 350 stocks, and is equal weighted. CONCINNITY MULTI-STAKEHOLDER OPERATING COMPANIES INDEX is the service mark of Concinnity Advisors,LP.

HISTORICAL PERFORMANCE



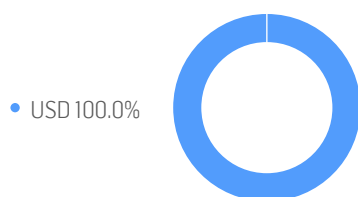
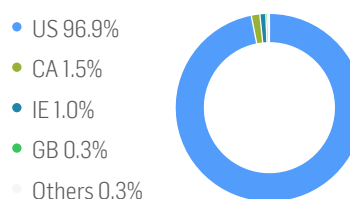
CHARACTERISTICS

ISIN / WKN	DE000SLA3TP5 / SLA3TP	Base Value / Base Date	100 Points / 31.07.2008
Bloomberg / Reuters	CONCPR Index / .CONCPR	Last Price	388.27
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	301		

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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.32%	3.41%	11.78%	38.30%	15.46%	288.27%
Performance (p.a.)	-	-	-	-	-	11.02%
Volatility (p.a.)	11.59%	11.11%	13.20%	14.38%	13.17%	21.06%
High	390.43	390.43	390.43	390.43	390.43	390.43
Low	379.09	367.09	335.32	279.81	331.56	55.64
Sharpe Ratio	2.77	1.30	1.91	2.69	2.24	0.51
Max. Drawdown	-2.90%	-3.63%	-4.44%	-7.80%	-4.44%	-47.00%
VaR 95 \ 99				-22.4% \ -36.9%		-31.6% \ -63.4%
CVaR 95 \ 99				-34.3% \ -47.9%		-53.4% \ -94.9%

Composition by Currencies

Composition by Countries

TOP COMPONENTS AS OF 21-Jul-2021

Company	Ticker	Country	Currency	Index Weight (%)
SHOPIFY INC	SHOP UN Equity	CA	USD	0.47%
DOCUSIGN INC	DOCU UW Equity	US	USD	0.44%
RAPID7 INC	RPD UQ Equity	US	USD	0.43%
NVIDIA CORP	NVDA UW Equity	US	USD	0.41%
ELI LILLY & CO	LLY UN Equity	US	USD	0.41%
PELOTON INTERACTIVE INC	PTON UW Equity	US	USD	0.41%
TARGET CORP	TGT UN Equity	US	USD	0.40%
INTUIT COM	INTU UW Equity	US	USD	0.40%
NIKE INC	NKE UN Equity	US	USD	0.40%
BIOGEN INC	BIIB UW Equity	US	USD	0.40%

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