

FACTSHEET - AS OF 16-Apr-2021

Concinnity Multi-Stakeholder Operating Companies TR 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



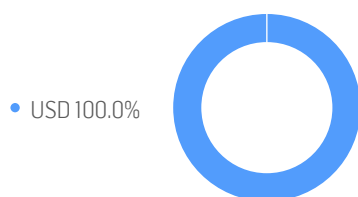
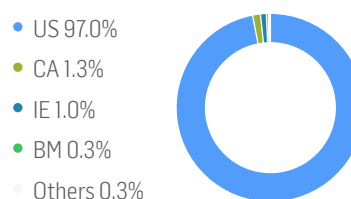
CHARACTERISTICS

ISIN / WKN	DE000SLA3TQ3 / SLA3TQ	Base Value / Base Date	100 Points / 31.07.2008
Bloomberg / Reuters	CONCTR Index / .CONCTR	Last Price	472.98
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 31.07.2008
Index Members	302		

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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.40%	10.03%	25.40%	65.01%	12.79%	372.98%
Performance (p.a.)	-	-	-	-	-	13.01%
Volatility (p.a.)	11.38%	14.93%	15.10%	19.31%	14.74%	21.21%
High	472.98	472.98	472.98	472.98	472.98	472.98
Low	442.41	418.53	354.98	286.63	413.49	56.40
Sharpe Ratio	6.05	3.16	3.85	3.41	3.47	0.60
Max. Drawdown	-2.35%	-4.35%	-5.89%	-9.07%	-4.35%	-46.31%
VaR 95 \ 99				-33.5% \ -49.7%		-31.6% \ -62.9%
CVaR 95 \ 99				-47.0% \ -76.9%		-53.7% \ -94.7%

Composition by Currencies

Composition by Countries

TOP COMPONENTS AS OF 16-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
L BRANDS INC	LB UN Equity	US	USD	0.45%
NEXSTAR MEDIA GROUP INC	NXST UW Equity	US	USD	0.43%
BOSTON BEER COMPANY INC-A	SAM UN Equity	US	USD	0.42%
CDW CORP/DE	CDW UW Equity	US	USD	0.41%
HP INC	HPQ UN Equity	US	USD	0.41%
STEEL DYNAMICS INC	STLD UW Equity	US	USD	0.41%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	0.40%
HUBSPOT INC	HUBS UN Equity	US	USD	0.40%
HARTFORD FINANCIAL SERVICES GROUP INC	HIG UN Equity	US	USD	0.40%
KOHL'S CORP	KSS UN Equity	US	USD	0.40%

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