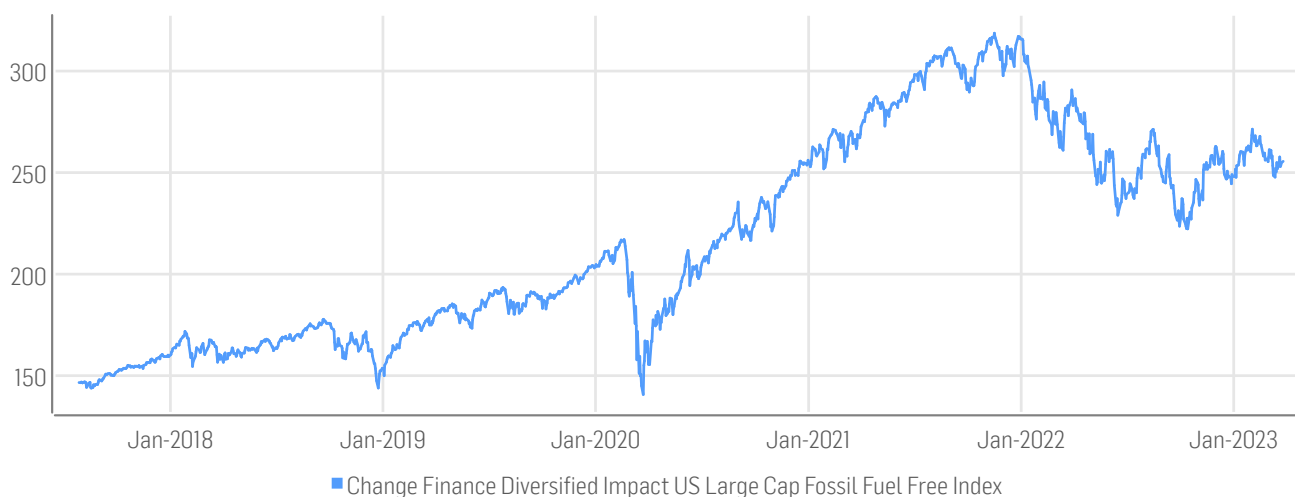


Change Finance Diversified Impact US Large Cap Fossil Fuel Free Index

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

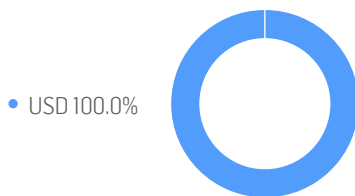
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.23%	3.26%	10.52%	-10.04%	3.02%	74.30%
Performance (p.a.)						10.31%
Volatility (p.a.)	18.63%	17.88%	22.69%	24.42%	17.73%	21.75%
High	261.28	271.40	271.40	286.45	271.40	318.67
Low	247.75	244.49	222.26	222.26	247.67	140.71
Sharpe Ratio*	-0.41	0.51	0.78	-0.61	0.48	0.25
Max. Drawdown	-5.18%	-8.71%	-8.71%	-22.41%	-8.71%	-35.17%
VaR 95 \ 99				-44.0% \ -63.1%		-33.4% \ -59.7%
CVaR 95 \ 99				-55.9% \ -65.6%		-53.7% \ -92.1%

* 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).

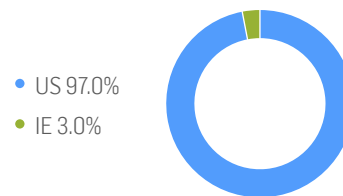
CHARACTERISTICS

ISIN / WKN	DE000SLA3V54 / SLA3V5	Base Value / Base Date	100 Points / 14.03.2014
Bloomberg / Reuters	CHGX Index / .CHGX	Last Price	255.54
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 27-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.24%
INTEL CORP	INTC UW Equity	US	USD	1.18%
SALESFORCE INC	CRM UN Equity	US	USD	1.18%
ADOBE INC	ADBE UW Equity	US	USD	1.16%
NVIDIA CORP	NVDA UW Equity	US	USD	1.15%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.15%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.14%
MICROSOFT CORP	MSFT UW Equity	US	USD	1.12%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	1.11%
FORTINET INC	FTNT UW Equity	US	USD	1.08%

FACTSHEET - AS OF 27-Mar-2023
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