

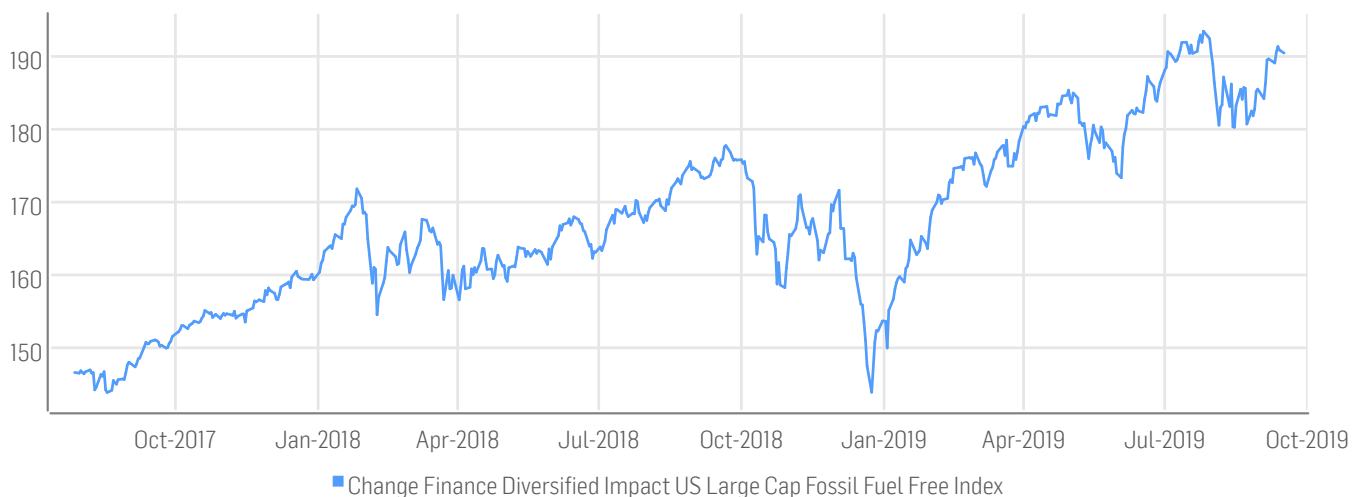
FACTSHEET - AS OF 16-Sep-2019

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

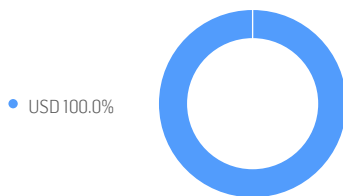
	30D	90D	180D	360D	YTD	Since Inception
Performance	3.9%	3.5%	8.0%	7.1%	23.9%	29.9%
Performance (p.a.)	-	-	-	-	-	13.0%
Volatility (p.a.)	15.5%	16.6%	14.9%	17.3%	14.6%	14.6%
High	191.36	193.47	193.47	193.47	193.47	193.47
Low	180.71	180.27	173.35	143.90	149.97	143.86
Sharpe Ratio	3.76	0.76	0.99	0.30	2.28	0.75
Max. Drawdown	-2.7%	-6.8%	-6.8%	-19.1%	-6.8%	-19.1%
VaR 95 \ 99				-34.3% \ -50.7%		-26.6% \ -49.1%
CVaR 95 \ 99				-44.0% \ -51.4%		-39.6% \ -55.2%

FACTSHEET - AS OF 16-Sep-2019
 Change Finance Diversified Impact US Large Cap Fossil Fuel Free Index

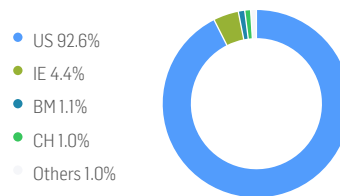
CHARACTERISTICS

ISIN / WKN	DE000SLA3V54 / SLA3V5	Base Value / Base Date	100 Points / 14.03.2014
Bloomberg / Reuters	CHGX Index / .CHGX	Last Price	190.46
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	99		

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
WESTERN DIGITAL	WDC UW Equity	US	USD	1.57%
SEAGATE TECHNOLOGY PLC	STX UW Equity	IE	USD	1.23%
NVIDIA CORP	NVDA UW Equity	US	USD	1.23%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	1.22%
SYMANTEC CORP	SYMC UW Equity	US	USD	1.20%
CAMPBELL SOUP CO	CPB UN Equity	US	USD	1.19%
EDWARDS LIFESCIENCES CORP	EW UN Equity	US	USD	1.17%
APPLE INC	AAPL UW Equity	US	USD	1.17%
HASBRO INC	HAS UW Equity	US	USD	1.16%
CENTURYLINK INC	CTL UN Equity	US	USD	1.14%

FACTSHEET - AS OF 16-Sep-2019
Change Finance Diversified Impact US Large Cap Fossil Fuel Free Index

DISCLAIMER

© Solactive AG, 2019. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.