

FACTSHEET – 6/18/2024

Inspire Small/Mid Cap Impact Equal Weight Index

DESCRIPTION

The Inspire Small/Mid Cap Impact Equal Weight Index provides faith-based investors with a biblically responsible investing (BRI) benchmark that meets Certified BRI standards for alignment with biblical values. The index tracks the stock performance of the 500 most inspiring small and mid cap companies from the US, as determined by Inspire’s revolutionary Inspire Impact Score methodology, which measures a company’s positive impact on the world. Under normal circumstances the index will be comprised of 50% US small cap companies with market caps between \$1B and \$2B, and 50% mid cap companies with market caps between \$2B and \$3.5B. The index is equally weighted, rebalanced quarterly and calculated on a gross total return basis in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2084 / SLA208	Base Value / Base Date	100 Points / 2/1/2012
Bloomberg / Reuters	- /.ISMCI EW	Last Price	437.72
Index Calculator	CWM Advisors, LLC dba Inspire ("Inspire")	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2/1/2012
Index Members	496		

FACTSHEET – 6/18/2024

Inspire Small/Mid Cap Impact Equal Weight Index

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.05%	-1.71%	0.53%	13.28%	0.00%	337.72%
Performance (annualized)						12.67%
Volatility (annualized)	14.76%	16.29%	17.03%	17.90%	17.16%	21.27%
High	455.60	457.99	457.99	457.99	457.99	457.99
Low	434.62	420.44	416.76	354.19	416.76	93.50
Sharpe Ratio*	-3.04	-0.74	-0.25	0.46	-0.31	0.35
Max. Drawdown	-4.73%	-8.11%	-8.11%	-17.32%	-8.11%	-44.34%
VaR 95 \ 99				-26.1% \ -44.1%		-30.6% \ -55.6%
CVaR 95 \ 99				-36.0% \ -53.9%		-48.9% \ -86.1%

* 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).

TOP COMPONENTS AS OF 6/18/2024

Company	Ticker	Country	Currency	Index Weight (%)
ADMA BIOLOGICS INC	ADMA UQ Equity	US	USD	0.34%
BLUE BIRD CORP	BLBD UQ Equity	US	USD	0.32%
COEUR MINING INC	CDE UN Equity	US	USD	0.31%
AGIOS PHARMACEUTICALS INC	AGIO UW Equity	US	USD	0.31%
AMERESCO INC	AMRC UN Equity	US	USD	0.29%
CIRRUS LOGIC INC	CRUS UW Equity	US	USD	0.29%
VEECO INSTRUMENTS INC	VECO UW Equity	US	USD	0.29%
GERON CORP	GERN UW Equity	US	USD	0.29%
PULSE BIOSCIENCES INC	PLSE UR Equity	US	USD	0.28%
BENCHMARK ELECTRONICS INC	BHE UN Equity	US	USD	0.28%

For more information regarding Inspire, please visit www.inspireinvesting.com

For more information regarding index calculation, please visit www.solactive.com.

Inspire Investing: 650 San Benito St, Ste. 130, Hollister, CA 95023 | 877.658.9473 | service@inspireinvesting.com

Investment advisory services provided by CWM Advisors, LLC dba Inspire, a Registered Investment Advisor registered in each state where required under applicable law. Inspire and Solactive are not affiliates.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main, E-Mail indexing@solactive.com | Disclaimer: The financial instrument is 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 Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument. This document is for the information and use of professional advisers only. Remember, the information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. The information and opinions contained in this document have been obtained from public sources

FACTSHEET – 6/18/2024

Inspire Small/Mid Cap Impact Equal Weight Index

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. Solactive AG and all other companies mentioned in this document will not be responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission. | © Solactive AG, 2017. All rights reserved.