

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

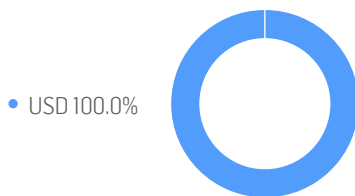
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.10%	0.47%	10.45%	21.82%	9.97%	131.48%
Performance (p.a.)						12.94%
Volatility (p.a.)	9.86%	11.50%	11.51%	12.24%	11.64%	20.39%
High	339.91	340.99	340.99	340.99	340.99	340.99
Low	326.20	316.85	302.58	259.80	302.58	140.71
Sharpe Ratio*	0.90	-0.30	1.48	1.38	1.44	0.37
Max. Drawdown	-2.83%	-7.08%	-7.08%	-11.76%	-7.08%	-35.17%
VaR 95 \ 99				-22.6% \ -26.7%		-30.4% \ -59.3%
CVaR 95 \ 99				-25.7% \ -29.4%		-50.0% \ -86.4%

* 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).

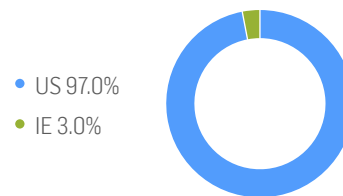
CHARACTERISTICS

ISIN / WKN	DE000SLA3V54 / SLA3V5	Base Value / Base Date	100 Points / 14.03.2014
Bloomberg / Reuters	CHGX Index / .CHGX	Last Price	339.37
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 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	1.27%
ORACLE CORP	ORCL UN Equity	US	USD	1.18%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	1.18%
AUTODESK INC	ADSK UW Equity	US	USD	1.17%
NVIDIA CORP	NVDA UW Equity	US	USD	1.16%
ADOBE INC	ADBE UW Equity	US	USD	1.14%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.12%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	1.11%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	1.09%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	1.09%

FACTSHEET - AS OF 20-Jun-2024
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