

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

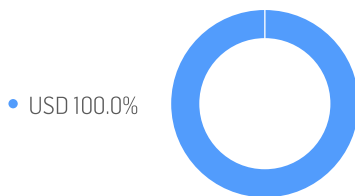
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.89%	-2.31%	-1.13%	23.64%	0.66%	178.06%
Performance (p.a.)						12.49%
Volatility (p.a.)	18.68%	16.32%	15.09%	14.06%	16.10%	19.65%
High	415.00	425.43	425.43	425.43	425.43	425.43
Low	389.15	389.15	382.21	321.07	389.15	140.71
Sharpe Ratio*	-0.75	-0.78	-0.39	1.45	-0.07	0.45
Max. Drawdown	-6.23%	-8.53%	-8.53%	-8.53%	-8.53%	-35.17%
VaR 95 \ 99				-23.8% \ -33.0%		-29.5% \ -55.5%
CVaR 95 \ 99				-29.2% \ -36.6%		-47.4% \ -83.1%

* 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).

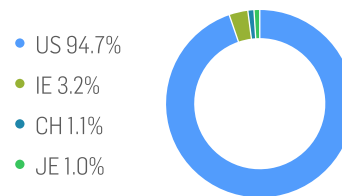
CHARACTERISTICS

ISIN / WKN	DE000SLA3V54 / SLA3V5	Base Value / Base Date	100 Points / 14.03.2014
Bloomberg / Reuters	CHGX Index / .CHGX	Last Price	407.67
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	101		

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CIENA CORP	CIEN UN Equity	US	USD	1.31%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	1.23%
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	IE	USD	1.20%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	1.19%
SANDISK CORP	SNDK UW Equity	US	USD	1.19%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.16%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	1.14%
INTEL CORP	INTC UW Equity	US	USD	1.10%
MAPLEBEAR ORD	CART UW Equity	US	USD	1.10%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.10%

FACTSHEET - AS OF 06-Apr-2026
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