

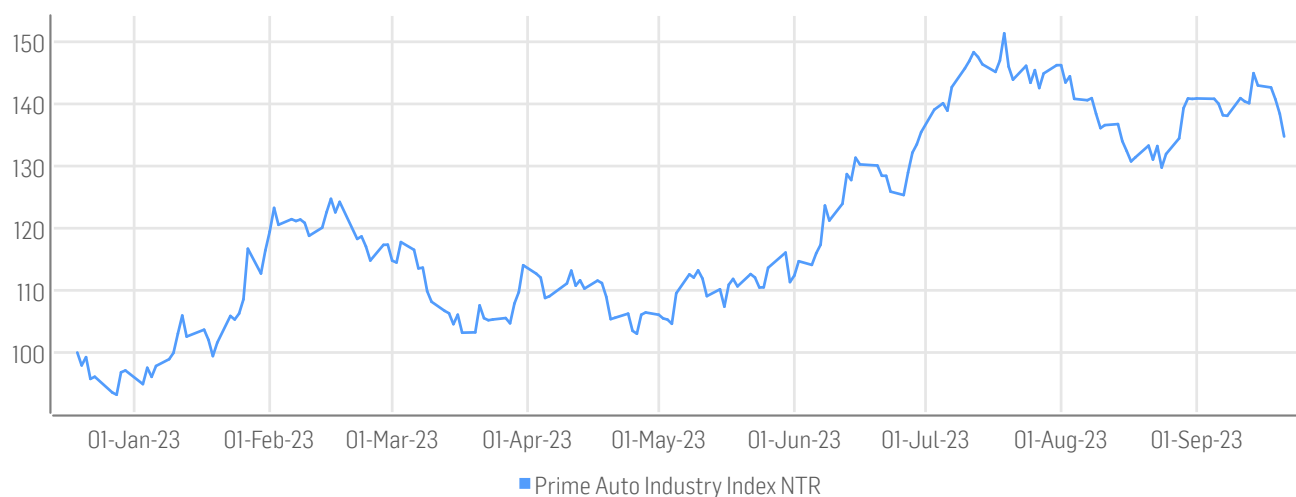
FACTSHEET – September 21, 2023

Prime Auto Industry Index NTR

DESCRIPTION

The Prime Auto Industry index tracks the performance of US-listed companies that are engaged in the broader auto industry ecosystem. Each index constituent must be classified as an Automobile Manufacturer, an Automotive Parts and Retail company, a New Car Dealer, or a Used Car Dealer, as determined by Prime Indexes, based on the Index constituent issuer's regulatory filings, industry classification, and other related material. Please visit www.PrimeIndexes.com to learn more.

HISTORICAL PERFORMANCE



FACTSHEET – September 21, 2023

Prime Auto Industry Index NTR

CHARACTERISTICS

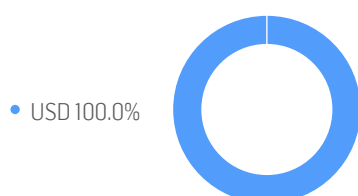
ISIN / WKN	DE000SLOHXX3 / SLOHXX	Base Value / Base Date	100 Points / 19.12.2022
Bloomberg / Reuters	PCARNTR Index/ .PCARSNTR	Last Price	134.76
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 19.12.2022
Index Members	23		

STATISTICS

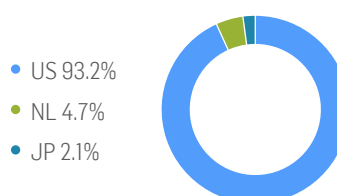
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.83%	7.05%	27.97%		38.77%	34.76%
Performance (p.a.)						48.41%
Volatility (p.a.)	27.77%	26.70%	29.33%		31.73%	32.04%
High	144.95	151.36	151.36		151.36	151.36
Low	129.76	125.34	103.02		94.91	93.20
Sharpe Ratio*	1.27	0.99	2.03		1.63	1.35
Max. Drawdown	-7.03%	-14.27%	-14.27%		-17.41%	-17.41%
VaR 95 \ 99						-43.8% \ -66.3%
CVaR 95 \ 99						-57.7% \ -78.0%

* 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).

Composition by Currencies



Composition by Countries



FACTSHEET – September 21, 2023

Prime Auto Industry Index NTR

COMPONENTS AS OF 21-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UN Equity	US	USD	11.84%
RIVIAN AUTOMOTIVE INC	RIVN UN Equity	US	USD	11.32%
CARVANA CO	CVNA UN Equity	US	USD	9.70%
FORD MOTOR CO	F UN Equity	US	USD	9.20%
AUTOZONE INC	AZO UN Equity	US	USD	6.32%
O REILLY AUTOMOTIVE INC	ORLY UN Equity	US	USD	6.29%
GENERAL MOTORS CO	GM UN Equity	US	USD	6.09%
LUCID GROUP INC	LCID UN Equity	US	USD	5.52%
ADVANCE AUTO PARTS INC	AAP UN Equity	US	USD	5.29%
NIKOLA CORP	NKLA UN Equity	US	USD	4.45%
GENUINE PARTS CO	GPC UN Equity	US	USD	3.53%
CARMAX INC	KMX UN Equity	US	USD	3.37%
AUTONATION INC	AN UN Equity	US	USD	2.67%
FERRARI NV	RACE UN Equity	NL	USD	2.37%
STELLANTIS NV	STLA UN Equity	NL	USD	2.31%
LITHIA MOTORS INC-CL A	LAD UN Equity	US	USD	2.06%
PENSKE AUTOMOTIVE GROUP INC	PAG UN Equity	US	USD	1.60%
TOYOTA MOTOR CORP -SPON ADR	TM UN Equity	JP	USD	1.29%
FISKER INC	FSR UN Equity	US	USD	1.19%
ASBURY AUTOMOTIVE GROUP	ABG UN Equity	US	USD	1.09%
GROUP 1 AUTOMOTIVE INC	GPI UN Equity	US	USD	0.98%
HONDA MOTOR CO LTD-SPONS ADR	HMC UN Equity	JP	USD	0.83%
CAMPING WORLD HOLDINGS INC	CWH UN Equity	US	USD	0.70%



FACTSHEET – September 21, 2023

Prime Auto Industry Index NTR

For more information, please visit www.PrimeIndexes.com.

This index is owned by Level ETF Ventures LLC ("LEV"). All rights reserved. Prime Indexes and this index specifically are trademarks of LEV. Redistribution, reproduction and/or photocopying in whole or in part are prohibited without written permission. This document does not constitute an offer of services in jurisdictions where LEV or its respective affiliates do not have the necessary licenses. All information provided by LEV is impersonal and not tailored to the needs of any person, entity or group of persons. LEV receives compensation in connection with licensing its indexes to third parties. Past performance of an index is not a guarantee of future results.

LEV does not sponsor, endorse, sell, promote or manage any investment fund or other investment vehicle that is offered by third parties and that seeks to provide an investment return based on the performance of any index. These materials have been prepared solely for informational purposes based upon information generally available to the public and from sources believed to be reliable.

THE CONTENT IS PROVIDED ON AN "AS IS" BASIS, LEV DISCLAIMS ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION.

Please visit www.PrimeIndexes.com for full disclaimers associated with the index and website.

