

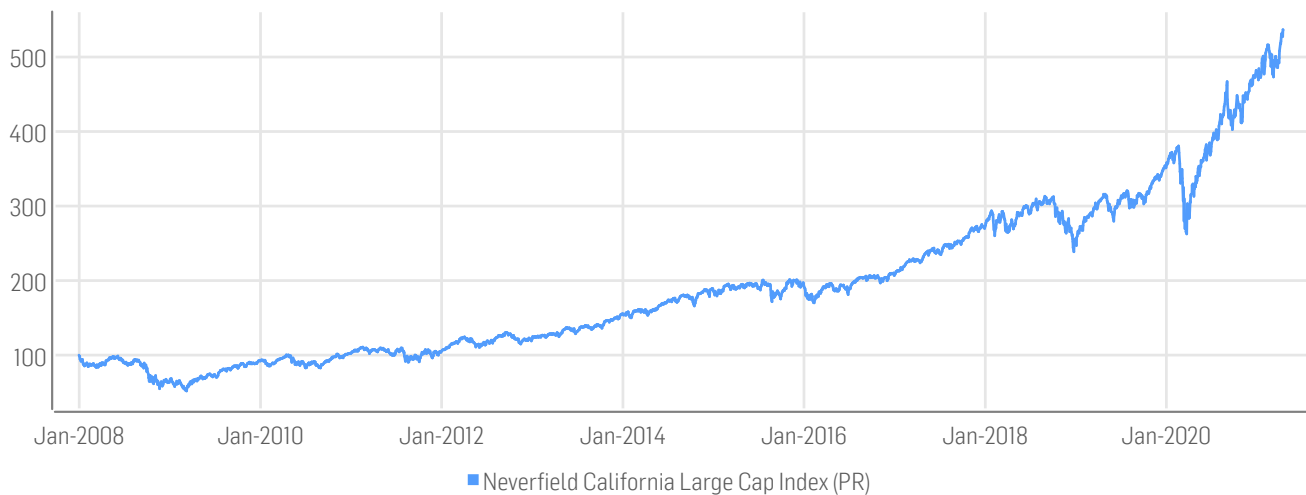
FACTSHEET - AS OF 16-Apr-2021

Neverfield California Large Cap Index (PR)

DESCRIPTION

The Neverfield California Large Cap Index is comprised of the largest companies based in California. The Index is market capitalization weighted and rebalanced semi-annually.

HISTORICAL PERFORMANCE



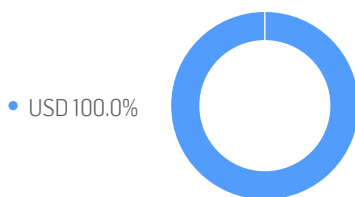
CHARACTERISTICS

ISIN / WKN	DE000SLA5YZ9 / SLA5YZ	Base Value / Base Date	100 Points / 31.12.2007
Bloomberg / Reuters	- / .NEVCALIP	Last Price	536.20
Index Calculator	Neverfield Capital	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 04:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2007
Index Members	76		

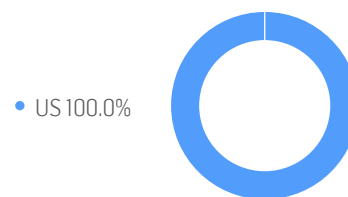
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.06%	13.49%	22.03%	71.29%	11.52%	436.20%
Performance (p.a.)	-	-	-	-	-	13.47%
Volatility (p.a.)	18.86%	22.66%	21.71%	23.89%	22.26%	23.23%
High	536.73	536.73	536.73	536.73	536.73	536.73
Low	485.65	473.17	411.53	313.04	469.21	51.80
Sharpe Ratio	6.85	2.95	2.28	3.03	2.04	0.57
Max. Drawdown	-3.04%	-8.36%	-8.36%	-13.80%	-8.36%	-48.20%
VaR 95 \ 99				-40.2% \ -67.8%		-35.9% \ -67.7%
CVaR 95 \ 99				-57.3% \ -86.5%		-57.9% \ -97.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	21.63%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	13.72%
FACEBOOK INC	FB UW Equity	US	USD	7.11%
NVIDIA CORP	NVDA UW Equity	US	USD	3.64%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.57%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	3.14%
PAYPAL HOLDINGS INC.	PYPL UW Equity	US	USD	2.92%
INTEL CORP	INTC UW Equity	US	USD	2.49%
ADOBE INC	ADBE UW Equity	US	USD	2.35%
NETFLIX INC	NFLX UW Equity	US	USD	2.29%

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