

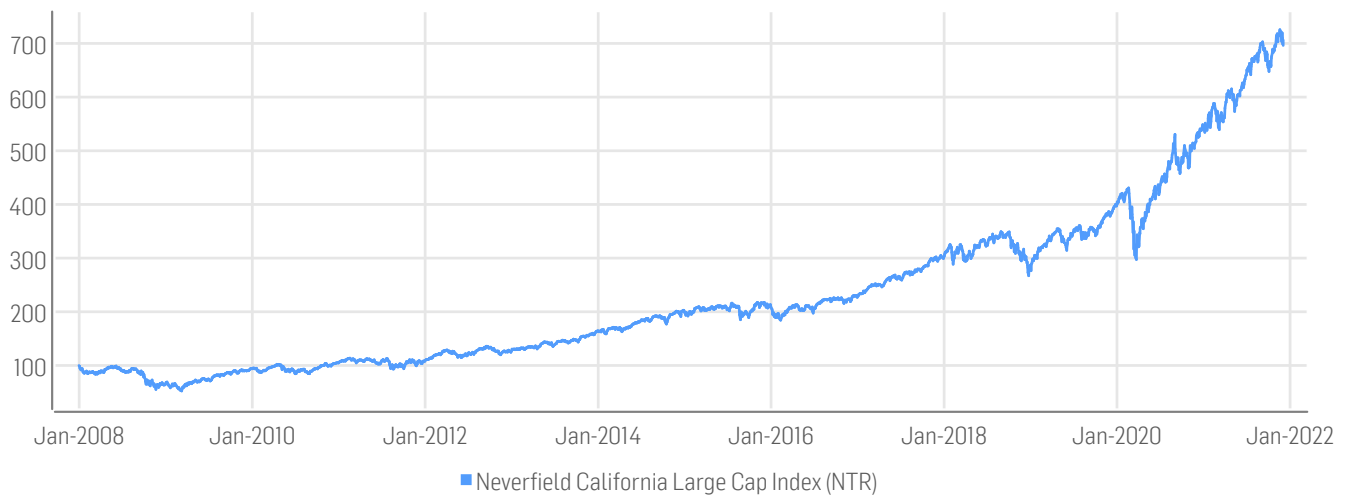
FACTSHEET - AS OF 03-Dec-2021

Neverfield California Large Cap Index (NTR)

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



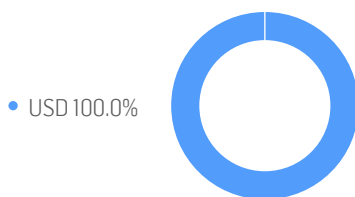
CHARACTERISTICS

ISIN / WKN	DE000SLA61S8 / SLA61S	Base Value / Base Date	100 Points / 31.12.2007
Bloomberg / Reuters	- / .NEVCALIN	Last Price	696.23
Index Calculator	Neverfield Capital	Dividends	Reinvested (Net Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 04:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2007
Index Members	75		

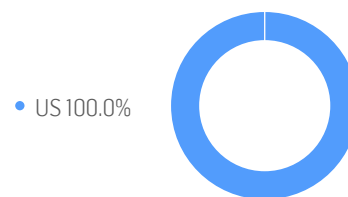
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.11%	-0.64%	13.71%	30.39%	27.20%	596.23%
Performance (p.a.)	-	-	-	-	-	14.95%
Volatility (p.a.)	18.66%	16.76%	14.35%	17.29%	17.58%	22.92%
High	725.70	725.70	725.70	725.70	725.70	725.70
Low	696.23	647.68	613.24	524.81	534.26	52.38
Sharpe Ratio	-0.69	-0.16	2.06	1.76	1.67	0.63
Max. Drawdown	-4.06%	-7.87%	-7.87%	-8.31%	-8.31%	-47.62%
VaR 95 \ 99				-28.2% \ -43.7%		-35.7% \ -66.9%
CVaR 95 \ 99				-40.4% \ -49.2%		-57.0% \ -95.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	23.04%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	14.98%
META PLATFORMS INC	FB UW Equity	US	USD	6.25%
NVIDIA CORP	NVDA UW Equity	US	USD	6.16%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.73%
ADOBE INC	ADBE UW Equity	US	USD	2.42%
ORACLE CORP	ORCL UN Equity	US	USD	2.22%
NETFLIX INC	NFLX UW Equity	US	USD	2.21%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	2.15%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.94%

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