

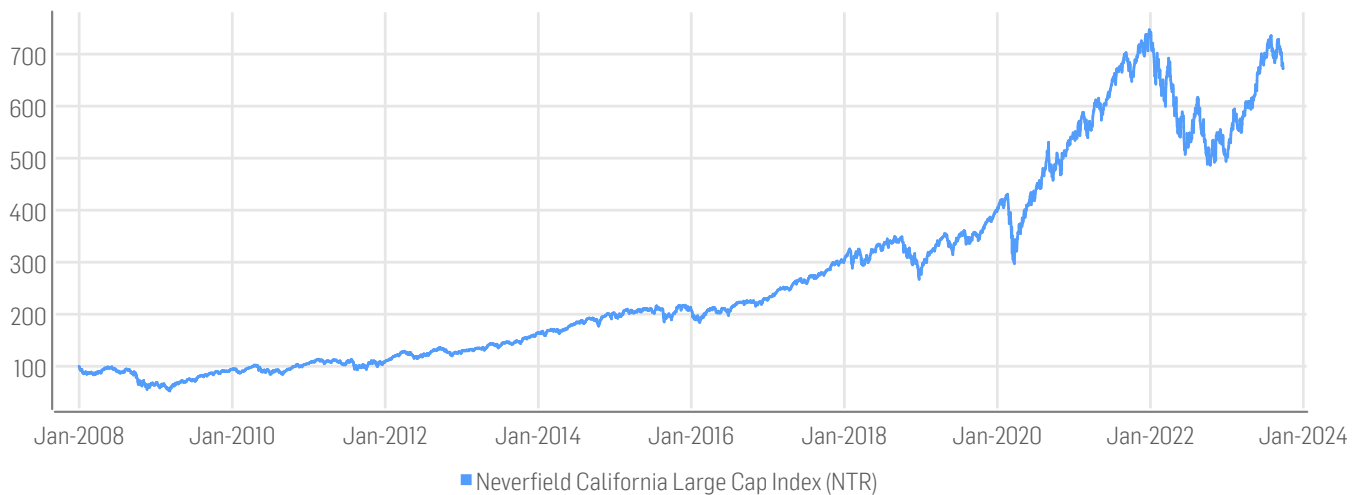
FACTSHEET - AS OF 27-Sep-2023

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	673.53
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	70		

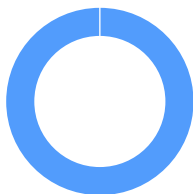
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.24%	-2.55%	11.09%	37.89%	32.95%	573.53%
Performance (p.a.)						12.88%
Volatility (p.a.)	16.95%	16.45%	16.73%	23.13%	18.66%	23.45%
High	728.46	735.46	735.46	735.46	735.46	747.12
Low	672.02	672.02	594.08	486.40	501.81	52.38
Sharpe Ratio*	-2.73	-0.93	1.10	1.44	2.22	0.32
Max. Drawdown	-7.75%	-8.63%	-8.63%	-10.99%	-8.63%	-47.62%
VaR 95 \ 99				-32.7% \ -53.6%		-36.6% \ -67.3%
CVaR 95 \ 99				-42.4% \ -57.3%		-57.4% \ -93.6%

* 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).

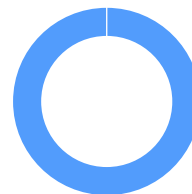
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 27-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	24.30%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	13.97%
NVIDIA CORP	NVDA UW Equity	US	USD	9.02%
META PLATFORMS INC	META UW Equity	US	USD	5.81%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.33%
BROADCOM INC	AVGO UW Equity	US	USD	3.06%
CHEVRON CORP	CVX UN Equity	US	USD	3.01%
ORACLE CORP	ORCL UN Equity	US	USD	2.52%
ADOBE INC	ADBE UW Equity	US	USD	2.08%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.98%

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