

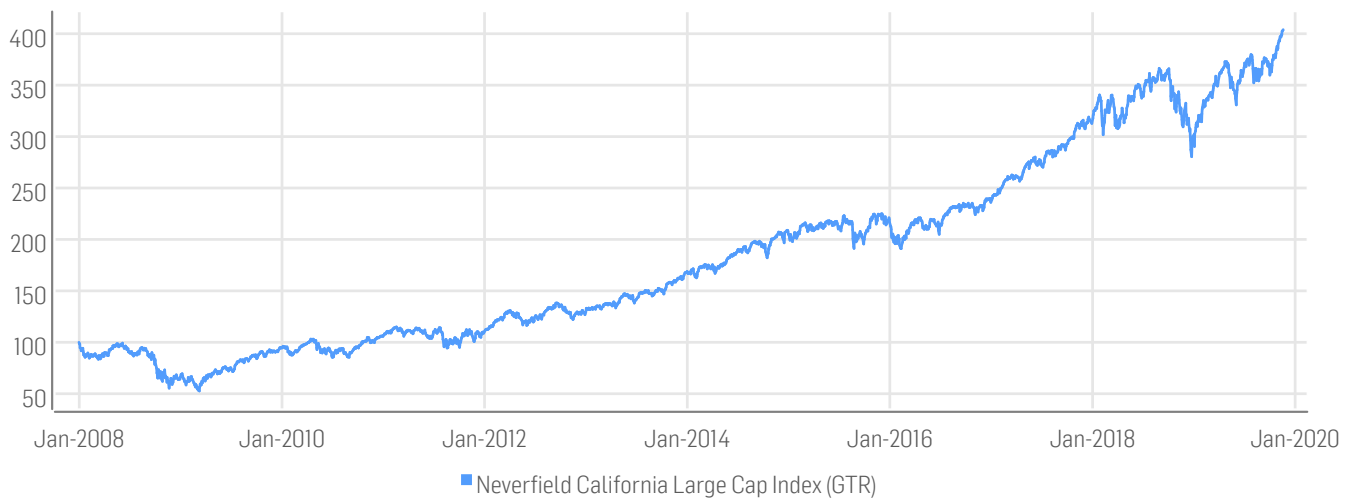
FACTSHEET - AS OF 19-Nov-2019

Neverfield California Large Cap Index (GTR)

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*



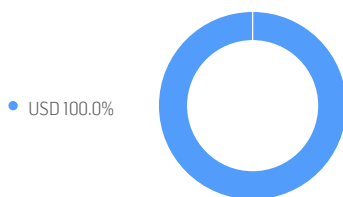
CHARACTERISTICS

ISIN / WKN	DE000SLA6IT6 / SLA6IT	Base Value / Base Date	100 Points / 31.12.2007
Bloomberg / Reuters	- / .NEVCALIG	Last Price	403.98
Index Calculator	Neverfield Capital	Dividends	Reinvested (Gross Total Return Index)
Index Type	Gross 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	76		

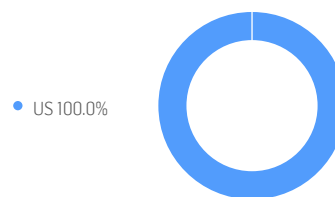
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.3%	10.5%	16.9%	30.6%	34.3%	304.0%
Performance (p.a.)	-	-	-	-	-	12.5%
Volatility (p.a.)	8.9%	14.6%	16.8%	19.2%	16.9%	21.7%
High	403.98	403.98	403.98	403.98	403.98	403.98
Low	376.57	354.06	330.77	280.42	290.36	52.63
Sharpe Ratio	15.21	3.28	2.10	1.51	2.23	0.49
Max. Drawdown	-0.9%	-4.5%	-7.3%	-15.7%	-11.3%	-47.4%
VaR 95 \ 99				-32.8% \ -60.4%		-33.8% \ -65.3%
CVaR 95 \ 99				-48.2% \ -62.0%		-53.9% \ -88.2%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 19-Nov-2019

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	17.36%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	13.03%
FACEBOOK INC	FB UW Equity	US	USD	7.93%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	5.14%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	3.83%
INTEL CORP	INTC UW Equity	US	USD	3.69%
WELLS FARGO & CO	WFC UN Equity	US	USD	3.44%
CHEVRON CORP	CVX UN Equity	US	USD	3.20%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.88%
ORACLE CORP	ORCL UN Equity	US	USD	2.65%

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