

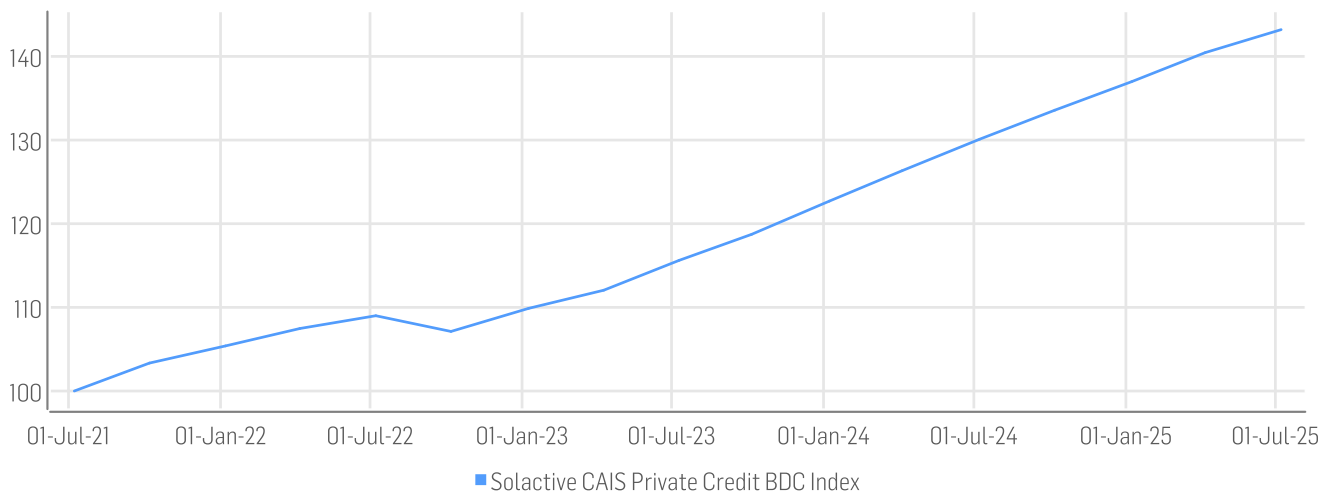
FACTSHEET - AS OF 08-Jul-2025

Solactive CAIS Private Credit BDC Index

DESCRIPTION

Solactive CAIS Private Credit BDC Index aims to track the performance of non-traded private credit funds (BDCs) with a modified market-cap weighting.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLQ8F7 / SLQ8F	Base Value / Base Date	100.0 Points / 08.07.2021
Bloomberg / Reuters	CAISCREX Index / .CAISCREX	Last Price	143.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	Closing Levels (quarterly)
Index Currency	USD	History	Available quarterly back to 08.07.2021
Number of Components	40	Weighted EBITDA*	\$169,000,000
Total Net Assets	\$128,894,000,000	Average Net Assets	\$3,222,000,000

* The weighted average EBITDA of the index is calculated by multiplying each BDC's EBITDA by its corresponding index weight. In cases where a BDC does not report a weighted average EBITDA, the reported median EBITDA is used instead. For BDCs that do not disclose either a weighted average or median EBITDA, CAIS Advisors assigns a representative value based on the BDC's stated investment focus as outlined in its most recent 10-K or 10-Q filing. BDCs focused on the Lower Middle Market are assigned an EBITDA of \$30 million, those targeting the Middle Market are assigned \$65 million, and those with an Upper Middle Market focus are assigned \$100 million. These assignments are intended to provide a consistent and reasonable proxy for comparative analysis within the framework of this index. The EBITDA values reflect the most recently available data, with reporting periods spanning from Q4 2024 to Q3 2025.

TOP 5 COMPONENTS AS OF 08-Jul-2025

Company	CIK	Country	Currency	Index Weight (%)
Blackstone Private Credit Fund	1803498	US	USD	10.00%
Blue Owl Credit Income Corp.	1812554	US	USD	7.61%
Apollo Debt Solutions BDC	1837532	US	USD	6.36%
HPS Corporate Lending Fund	1838126	US	USD	5.86%
Ares Strategic Income Fund	1918712	US	USD	5.15%

STATISTICS

USD	90D	180D	360D	YTD	Since Inception
Performance	1.96%	4.54%	10.07%	1.96%	43.20%
Performance (p.a.)					9.39%
Volatility (p.a.)			0.64%		2.41%
High	143.20	143.20	143.20	143.20	143.20
Low	143.20	140.45	133.57	136.98	100.00
Max. Drawdown	0.00%	0.00%	0.00%	0.00%	-1.72%

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