

FACTSHEET - AS OF 26-Nov-2021

Solactive Private Equity Select Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC549 / SLOC54	Base Value / Base Date	100 Points / 03.10.2014
Bloomberg / Reuters	SOLPRIVT Index / .SOLPRIVT	Last Price	317.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	01:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.10.2014
Index Members	20		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.22%	7.16%	15.42%	38.77%	35.30%	217.43%
Performance (p.a.)	-	-	-	-	-	17.54%
Volatility (p.a.)	18.33%	16.96%	15.32%	14.81%	15.30%	20.43%
High	336.10	336.10	336.10	336.10	336.10	336.10
Low	316.73	279.65	273.93	228.75	234.04	88.94
Sharpe Ratio	0.18	1.95	2.24	2.70	2.63	0.88
Max. Drawdown	-5.55%	-7.04%	-8.73%	-8.73%	-8.73%	-40.70%
VaR 95 \ 99				-26.9% \ -36.6%		-29.1% \ -59.1%
CVaR 95 \ 99				-34.2% \ -43.0%		-50.9% \ -97.1%

COMPOSITION BY CURRENCIES

- USD 37.5%
- SEK 16.2%
- EUR 13.6%
- GBP 9.4%
- Others 23.3%



COMPOSITION BY COUNTRIES

- US 37.5%
- SE 16.2%
- GB 9.4%
- JP 9.4%
- Others 27.5%



TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
EQT AB	EQT SS Equity	SE	SEK	6.14%
BLACKSTONE INC	BX UN Equity	US	USD	5.86%
KKR & CO INC	KKR UN Equity	US	USD	5.55%
APOLLO GLOBAL MANAGEMENT INC	APO UN Equity	US	USD	5.51%
LATOUR INVESTMENT AB ORD B	LATOB SS Equity	SE	SEK	5.51%
HAMILTON LANE INC	HLNE UW Equity	US	USD	5.46%
CARLYLE GROUP INC	CG UW Equity	US	USD	5.30%
SOFINA SA	SOF BB Equity	BE	EUR	5.12%
ARES MANAGEMENT CORP	ARES UN Equity	US	USD	5.04%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	4.93%
SBI HOLDINGS INC ORD	8473 JT Equity	JP	JPY	4.90%
CANNAE HOLDINGS INC	CNNE UN Equity	US	USD	4.82%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	4.80%
3I GROUP PLC ORD	III LN Equity	GB	GBP	4.79%
PROSUS NV	PRX NA Equity	NL	EUR	4.71%
GREENCOAT UK WIND PLC	UKW LN Equity	GB	GBP	4.58%

FACTSHEET - AS OF 26-Nov-2021
Solactive Private Equity Select Index

Company	Ticker	Country	Currency	Index Weight (%)
KINNEVIK AB CLASS B	KINVB SS Equity	SE	SEK	4.55%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	4.45%
FOSUN INTERNATIONAL LTD	656 HK Equity	HK	HKD	4.23%
WENDEL SA	MF FP Equity	FR	EUR	3.75%

DISCLAIMER

© Solactive AG, 2021. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.