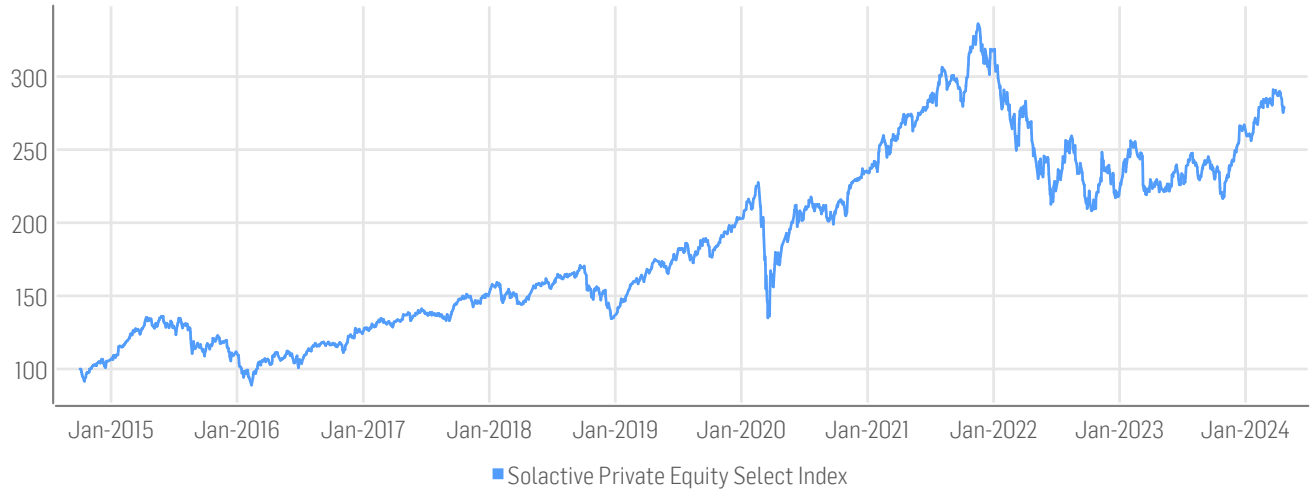
FACTSHEET - AS OF 22-Apr-2024
Solactive Private Equity Select Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0C549 / SL0C54	Base Value / Base Date	100 Points / 03.10.2014
Bloomberg / Reuters	SOLPRIVT Index / .SOLPRIVT	Last Price	279.06
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		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.74%	6.54%	28.00%	22.39%	4.91%	179.06%
Performance (p.a.)						11.34%
Volatility (p.a.)	10.96%	14.05%	14.37%	16.08%	14.09%	21.30%
High	290.66	290.98	290.98	290.98	290.98	336.10
Low	275.42	261.92	216.54	216.54	256.13	88.94
Sharpe Ratio*	-3.74	1.81	4.25	1.17	0.89	0.35
Max. Drawdown	-5.24%	-5.35%	-5.35%	-12.55%	-5.35%	-40.70%
VaR 95 \ 99				-29.2% \ -39.6%		-33.1% \ -59.2%
CVaR 95 \ 99				-36.2% \ -45.0%		-52.7% \ -92.3%

* 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 35.4%
- EUR 15.6%
- SEK 14.3%
- GBP 10.3%
- Others 24.4%

COMPOSITION BY COUNTRIES

- US 35.4%
- SE 14.3%
- GB 10.3%
- JP 9.3%
- Others 30.6%

TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOFINA SA	SOF BB Equity	BE	EUR	5.28%
ARES MANAGEMENT CORP	ARES UN Equity	US	USD	5.25%
HAMILTON LANE INC	HLNE UW Equity	US	USD	5.24%
FOSUN INTERNATIONAL LTD	656 HK Equity	HK	HKD	5.20%
PROSUS NV	PRX NA Equity	NL	EUR	5.20%
APOLLO GLOBAL MANAGEMENT INC	APO UN Equity	US	USD	5.20%
3I GROUP PLC ORD	III LN Equity	GB	GBP	5.19%
WENDEL SA	MF FP Equity	FR	EUR	5.15%
GREENCOAT UK WIND PLC	UKW LN Equity	GB	GBP	5.14%
CARLYLE GROUP INC	CG UW Equity	US	USD	5.07%
BLACKSTONE INC	BX UN Equity	US	USD	5.02%
KKR & CO INC	KKR UN Equity	US	USD	5.02%
LATOUR INVESTMENT AB ORD B	LATOB SS Equity	SE	SEK	5.00%

Company	Ticker	Country	Currency	Index Weight (%)
SBI HOLDINGS INC ORD	8473 JT Equity	JP	JPY	4.99%
BROOKFIELD ASSET MANAGEMENT LTD - CLASS A	BAM CT Equity	CA	CAD	4.94%
KINNEVIK AB CLASS B	KINVB SS Equity	SE	SEK	4.92%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	4.87%
CANNAE HOLDINGS INC	CNNE UN Equity	US	USD	4.57%
EQT AB	EQT SS Equity	SE	SEK	4.40%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	4.35%

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