

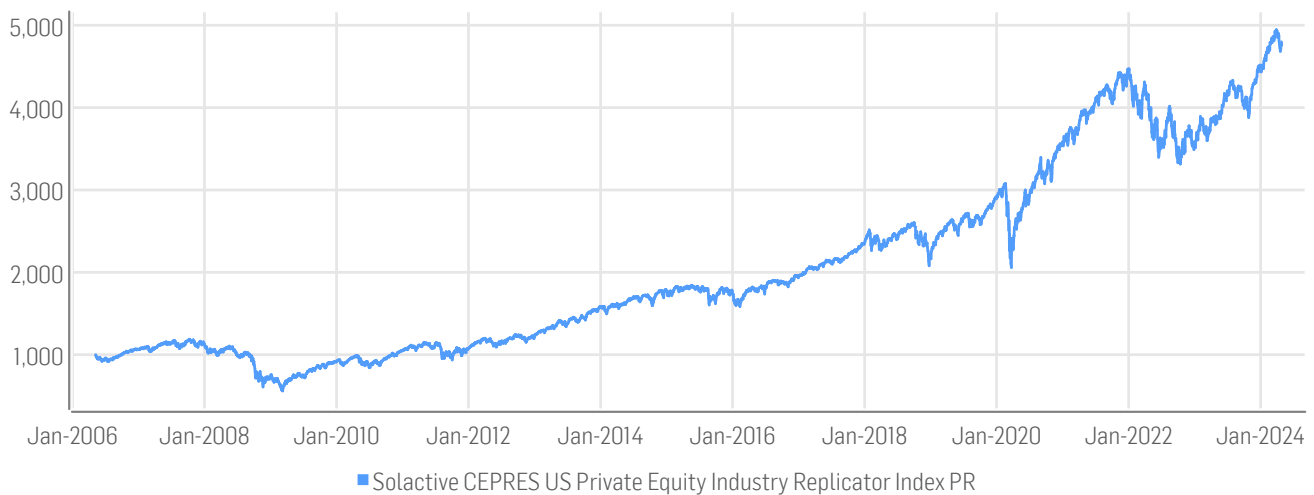
# FACTSHEET - AS OF 26-Apr-2024

## Solactive CEPRES US Private Equity Industry Replicator Index PR

### DESCRIPTION

Representation of securities from the Solactive GBS United States 500 universe adjusted for matching the industry exposure of Private Equity investments (Buyout and Growth) in North America.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0J69	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLCEIUP	Last Price	4798.33
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	506		

## STATISTICS

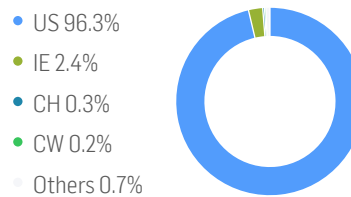
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.88%	4.19%	23.71%	24.30%	6.52%	379.83%
Performance (p.a.)						9.12%
Volatility (p.a.)	11.91%	11.28%	10.77%	11.55%	10.76%	19.31%
High	4946.88	4946.88	4946.88	4946.88	4946.88	4946.88
Low	4682.99	4571.25	3925.96	3810.15	4432.62	559.32
Sharpe Ratio*	-2.96	1.14	4.52	1.68	1.49	0.20
Max. Drawdown	-5.33%	-5.33%	-5.33%	-10.46%	-5.33%	-52.89%
VaR 95 \ 99				-19.7% \ -23.9%		-29.1% \ -58.3%
CVaR 95 \ 99				-23.1% \ -25.9%		-48.2% \ -83.7%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.22%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.40%
APPLE INC	AAPL UW Equity	US	USD	4.39%
NVIDIA CORP	NVDA UW Equity	US	USD	3.64%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.82%
AT&T	T UN Equity	US	USD	2.02%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.79%
META PLATFORMS INC	META UW Equity	US	USD	1.71%
ELI LILLY & CO	LLY UN Equity	US	USD	1.51%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.51%

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