

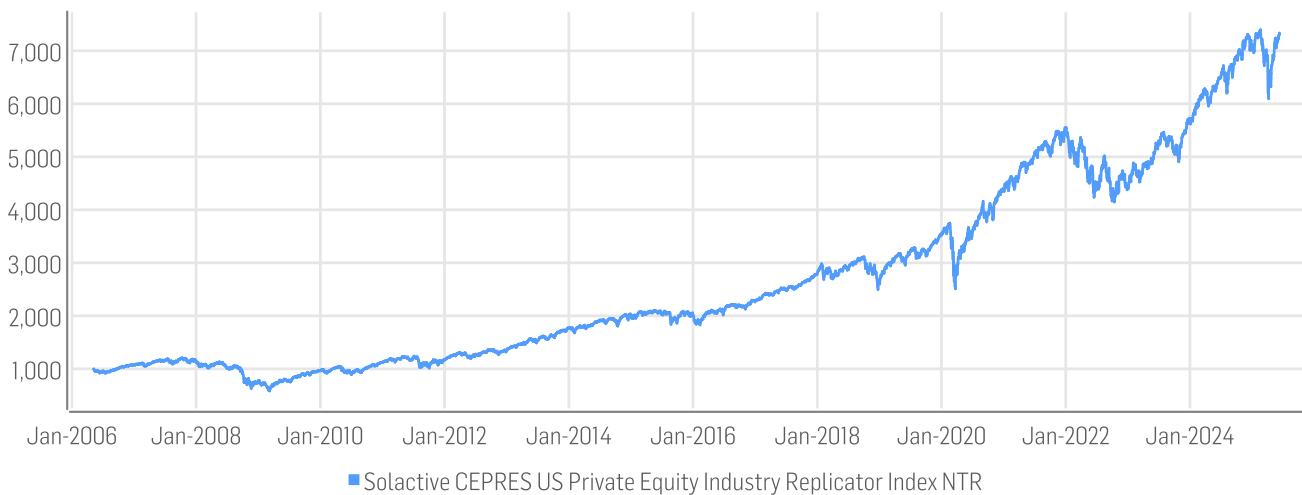
# FACTSHEET - AS OF 11-Jun-2025

## Solactive CEPRES US Private Equity Industry Replicator Index NTR

### 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	SL0J7A	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLCEIUN	Last Price	7315.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	505		

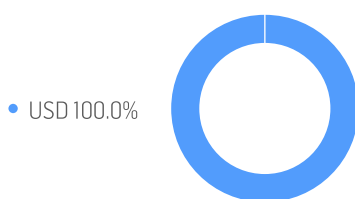
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## STATISTICS

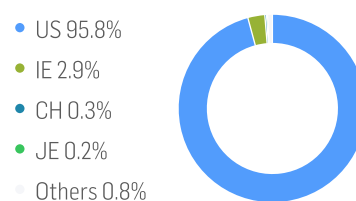
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.08%	8.86%	0.99%	13.89%	4.19%	631.55%
Performance (p.a.)						10.99%
Volatility (p.a.)	14.67%	28.95%	23.19%	18.49%	23.64%	19.21%
High	7334.81	7334.81	7399.99	7399.99	7399.99	7399.99
Low	7054.36	6096.40	6096.40	6096.40	6096.40	581.73
Sharpe Ratio*	2.76	1.27	-0.10	0.53	0.23	0.35
Max. Drawdown	-2.60%	-13.14%	-17.62%	-17.62%	-17.62%	-51.81%
VaR 95 \ 99				-26.2% \ -51.9%		-28.8% \ -58.2%
CVaR 95 \ 99				-45.1% \ -85.1%		-47.8% \ -83.1%

\* 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 11-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.04%
NVIDIA CORP	NVDA UW Equity	US	USD	4.90%
APPLE INC	AAPL UW Equity	US	USD	4.22%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.73%
META PLATFORMS INC	META UW Equity	US	USD	2.20%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.12%
ELI LILLY & CO	LLY UN Equity	US	USD	1.93%
TESLA INC	TSLA UW Equity	US	USD	1.69%
BROADCOM INC	AVGO UW Equity	US	USD	1.69%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.50%

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