

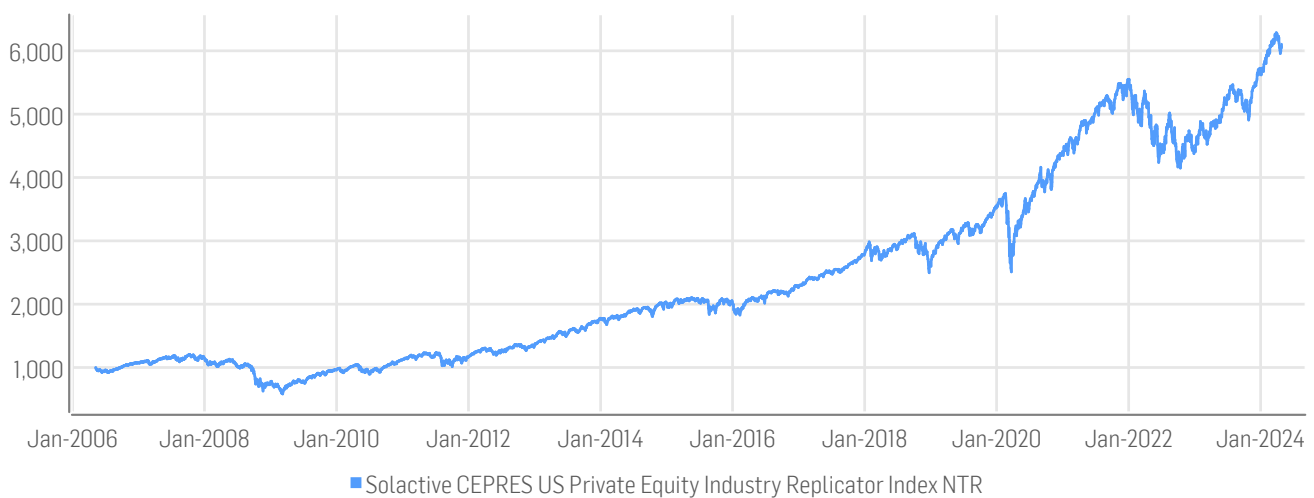
FACTSHEET - AS OF 26-Apr-2024

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	SLOJ7A	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLCEIUN	Last Price	6104.41
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	506		

STATISTICS

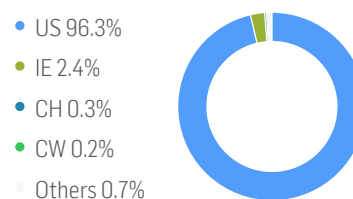
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.78%	4.49%	24.41%	25.65%	6.90%	510.44%
Performance (p.a.)						10.59%
Volatility (p.a.)	11.90%	11.28%	10.77%	11.56%	10.77%	19.31%
High	6287.26	6287.26	6287.26	6287.26	6287.26	6287.26
Low	5957.39	5799.40	4966.73	4795.48	5619.45	581.73
Sharpe Ratio*	-2.89	1.26	4.68	1.80	1.62	0.27
Max. Drawdown	-5.25%	-5.25%	-5.25%	-10.23%	-5.25%	-51.81%
VaR 95 \ 99				-19.7% \ -23.8%		-29.0% \ -58.2%
CVaR 95 \ 99				-23.1% \ -25.8%		-48.1% \ -83.5%

* 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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