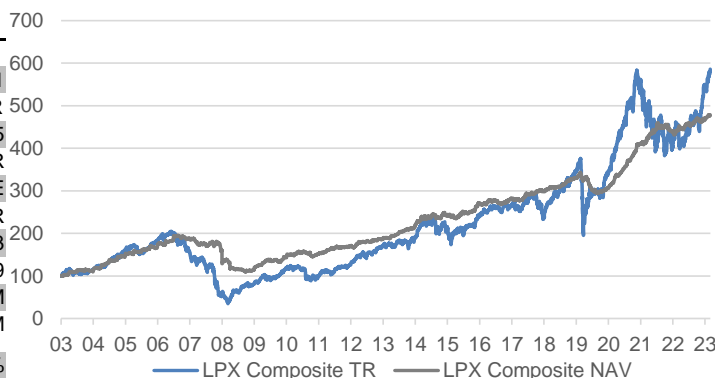


LPX Composite TR

Reporting Period: 31.01.2024 - 29.02.2024

Basic Information

| | |
|----------------------------------|------------|
| Reference Date | 31.12.2001 |
| Currency | EUR |
| ISIN | CH2561635 |
| Bloomberg Ticker | LPXCMPTR |
| DataStream Mnemonic | LPXCOME |
| Reuters Instrument Code | .LPXCMTR |
| Market Capitalization [millions] | 198'283 |
| Value at 29.02.2024 | 517.59 |
| Bloomberg Ticker (NAV Index) | LPXFVCOM |
| Bloomberg Ticker (NAV P/D Index) | LPXPDCOM |
| Premium/Discount | -18.34% |



Index Profile

LPX Composite TR

The LPX Composite is a global equity index that covers all listed private equity companies which fulfill certain liquidity constraints. The index construction methodology is manifested and published in the Guide to the LPX Equity Indices. The design of the LPX Composite ensures that it is investable, tradable and transparent. The index is well diversified across regions, investment and financing styles, and vintage years. For detailed information please visit the LPX Group homepage: www.lpx-group.com or contact info@lpx-group.com.

LPX Composite NAV

The LPX Net Asset Value (LPX NAV) index family is based on the comprehensive database of LPX Group covering the global listed private equity (LPE) market. The idea behind the LPX NAV index family is to measure the fundamental value creation of LPE over time. The LPX Composite NAV measures the fundamental value creation of the companies included in the LPX NAV universe.

Performance Characteristics

| | Reporting Period | YTD | 1 year ⁽¹⁾ | 3 years ⁽¹⁾ | Risk ⁽²⁾ | Sharpe Ratio ⁽³⁾ |
|-------------------|------------------|-------|-----------------------|------------------------|---------------------|-----------------------------|
| [Total Return] | | | | | | |
| LPX Composite TR | 4.66% | 6.98% | 29.52% | 16.46% | 25.31% | 0.50 |
| LPX Composite NAV | 0.71% | 2.13% | 7.53% | 14.36% | 5.26% | 1.99 |

LPX Composite TR - Allocation (Aggregated Index Weights)

| Geographical Allocation | | Currency Allocation | | Style of Investing | |
|-------------------------|-------|---------------------|-------|--------------------|-------|
| North America | 44.6% | USD | 41.8% | Buyout | 88.2% |
| South America | 0.0% | EUR | 20.6% | Venture | 11.8% |
| Asia/Pacific | 0.4% | GBP | 17.8% | | |
| Europe | 36.7% | CHF | 8.1% | | |
| UK | 18.3% | CAD | 2.9% | | |
| ROW | 0.0% | SEK | 8.3% | | |
| | | Other | 0.4% | | |
| Total | 100% | Total | 100% | Total | 100% |

LPX Composite TR - TOP 5

| Company Name | ISIN | Currency | Style of Investing | Weights | Market Capitalization |
|------------------------------|--------------|----------|--------------------|---------|-----------------------|
| KKR & CO INC | US48251W1045 | USD | Buyout | 8.5% | 16'877'293'051 |
| APOLLO GLOBAL MANAGEMENT INC | US03769M1062 | EUR | Buyout | 8.4% | 16'644'496'687 |
| EQT AB | SE0012853455 | SEK | Buyout | 7.8% | 15'434'369'376 |
| CARLYLE GROUP INC | US14316J1088 | USD | Buyout | 7.7% | 15'286'677'688 |
| 3I GROUP PLC ORD | GB00B128J450 | GBP | Venture | 7.4% | 14'658'328'912 |
| Other | | | | 60.2% | 119'382'257'876 |
| Total | | | | 100% | 198'283'423'589 |

Disclaimer

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1) Denotes the annualised geometric mean return over the respective time period. 2) Denotes the annualised standard deviation based on monthly log-returns over a period of 3 years, or, where not available the maximum length of the timeseries. 3) The proxy for the risk free rate is the Euro Overnight Index Average (EONIA); underlying time period for the calculation of the Sharpe Ratio: 3 years. All data are denominated in EUR.