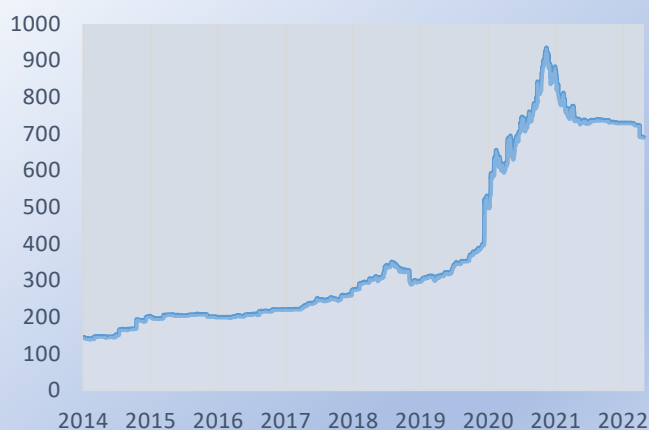


OVERVIEW

The **Prime Unicorn Index** is a modified market cap price return index that measures the share price performance of U.S. private companies valued at \$1 billion or more. The price changes of component companies are derived from publicly available information associated with company transactions, filings, and other disclosures. The index provides empirical data to asset managers and financial advisors interested in tracking today's private capital markets. The index is designed for use in the creation of financial products and as a performance benchmark.

RETURN AND RISK

Prime Unicorn Index Levels



Year	Return (%)	Annualized Volatility	
2023 (Q1)	-5.42%	1 Year	5.05%
2022	15.06%	3 Year	17.57%
2021	73.61%	5 Year	15.33%
2020	69.46%	Total	14.67%
2019	8.19%		
2018	24.19%		
2017	10.38%		
2016	-0.20%		
2015	39.73%		
2014	44.01%		

**The Inception Date of the Index is August 17, 2017. Historical returns prior to that date are backtested and therefore hypothetical in nature. Past performance is not an indicator of future outcomes.*

INDEX INFORMATION

Component Universe	US private companies valued at \$1 billion or more
Base Value	100
Base Date	April 16, 2014
Inception Date	August 17, 2017
Reconstitution Cycle	January, April, July, October
Currency	USD
Calculation Frequency	Daily values, distributed weekly
Index Calculation Agent	Solactive AG
Data File Distribution	Via FTP and email
Bloomberg Code	PUNICORN
Reuters Code	.PUNICORN

INDEX CHARACTERISTICS

Number of Components	164
Component Weighting	Modified Market Cap
Total Market Value	\$639,473,169,552
Largest Component	\$42,161,523,458
Smallest Component	\$139,995,500
Average Component	\$3,899,226,644
Median Component	\$2,186,738,062
Top 10 Components Valuation (as a % of Total Combined Valuation)	30%