

## 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 Level



Year	Return (%)	Annualized Volatility
2023 YTD	-6.79%	1 Year 4.45%
2022	-15.06%	3 Year 17.44%
2021	73.61%	5 Year 15.28%
2020	69.46%	Full History 14.47%
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	U.S. venture backed 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

### INDEX CHARACTERISTICS

Number of Components	198
Component Weighting	Modified Market Cap
Total Market Value	\$718,551,086,965
Largest Component	\$42,161,523,458
Smallest Component	\$493,687,881
Average Component	\$3,629,045,894
Median Component	\$2,186,738,062
Top 10 Components Valuation (as a % of Total Combined Valuation)	26%