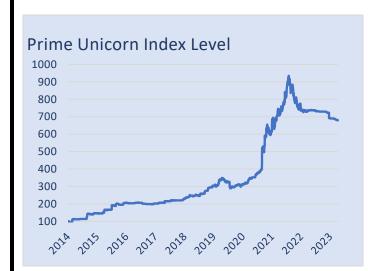




## **OVERVIEW**

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**



| v        | Return  |         | Annualized |
|----------|---------|---------|------------|
| Year     | (%)     |         | Volatility |
| 2023 YTD | -6.79%  | 1 Year  | 4.45%      |
| 2022     | -15.06% | 3 Year  | 17.44%     |
| 2021     | 73.61%  | 5 Year  | 15.28%     |
|          |         | Full    |            |
| 2020     | 69.46%  | History | 14.47%     |
| 2019     | 8.19%   |         |            |
| 2018     | 24.19%  |         |            |
| 2017     | 10.38%  |         |            |
| 2016     | -0.20%  |         |            |
| 2015     | 39.73%  |         |            |
|          |         |         |            |
| 2014     | 44.01%  |         |            |

<sup>\*</sup>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 | 26%                 |  |