The STOXX Europe Private Equity 20 Index is designed to measure the performance of the 20 largest private equity companies in Europe. Stocks are eligible for inclusion if they are classified by the ICB as either subsector 8775 (specialty finance) or subsector 8985 (equity investment instruments) and/or have their main business in private equity.

Key facts

» Measures the performance of the 20 largest private equity stocks in western European developed markets, providing an objective benchmark to compare performance in the private equity market.

Index description

Descriptive statistics

<table>
<thead>
<tr>
<th>Index</th>
<th>Market cap (USD bn.)</th>
<th>Components (USD bn.)</th>
<th>Component weight (%)</th>
<th>Turnover (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Full</td>
<td>Free-float</td>
<td>Mean</td>
<td>Median</td>
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<tr>
<td>STOXX Europe Private Equity 20 Index</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
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<tr>
<td>STOXX Europe 600 Index</td>
<td>10,305.9</td>
<td>8,238.0</td>
<td>13.7</td>
<td>6.3</td>
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</table>

Risk and return figures

1 For information on data calculation, please refer to STOXX calculation reference guide.
2 Based on Euribor1m

(USD, net return), all data as of May 31, 2018
THEME INDICES
STOXX® EUROPE PRIVATE EQUITY 20 INDEX

Fundamentals (for last 12 months)

<table>
<thead>
<tr>
<th></th>
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<td>N/A</td>
<td>N/A</td>
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<tr>
<td>STOXX Europe 600 Index</td>
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<td>14.0</td>
<td>14.0</td>
<td>1.8</td>
<td>2.8</td>
<td>11.0</td>
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</table>

Performance and annual returns

Methodology

All companies that are classified by the ICB as either subsector 8775 (specialty finance) or subsector 8985 (equity investment instruments). A minimum of 40% can be held in private equity companies involved in mezzanine financing, venture capital, buy-out and buy-in. A maximum of 30% can be held in the STOXX Global 1800 companies. All companies are screened for a minimum level of liquidity. The companies on the selection list are ranked by free-float market cap and must have a free-float market cap of at least 75 million euros. The detailed methodology including the calculation formula can be found in our rulebook:

www.stoxx.com/indices/rulebooks.html

Versions and symbols

<table>
<thead>
<tr>
<th>Index</th>
<th>ISIN</th>
<th>Symbol</th>
<th>Bloomberg</th>
<th>Reuters</th>
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<tbody>
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<td>Net Return EUR</td>
<td>CH0032324075</td>
<td>SPER</td>
<td>SPERX INDEX</td>
<td>SPER</td>
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<td>Price EUR</td>
<td>CH0032324071</td>
<td>SPEP</td>
<td>SPEPX INDEX</td>
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<td>Net Return USD</td>
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<td>SPEV</td>
<td>SPEVX INDEX</td>
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<td>Price USD</td>
<td>CH0032324061</td>
<td>SPDL</td>
<td>SPELX INDEX</td>
<td>SPEL</td>
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</table>

Quick facts

Weighting: Free-float market cap
Cap factor: 20%
No. of components: 20
Review frequency: Quarterly (Mar., Jun., Sep., Dec.)
Calculation/distribution:
- Price (EUR): realtime (every 15 seconds)
- Price (USD) and net return (EUR/USD): end-of-day
Calculation hours:
- Realtime: 9:00 am CET - 6:00 pm CET
- End-of-day: 6:00 CET
Base value/base date: 1,000 as of Dec. 31, 2003
History: Available daily back to Dec. 31, 2003
Inception date: Sep. 4, 2007

3 STOXX data from Dec. 31, 2003 to Oct. 31, 2017

CONTACT DETAILS

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customersupport@stoxx.com
www.stoxx.com

STOXX is part of Deutsche Boerse Group

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

DISCLAIMER

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.