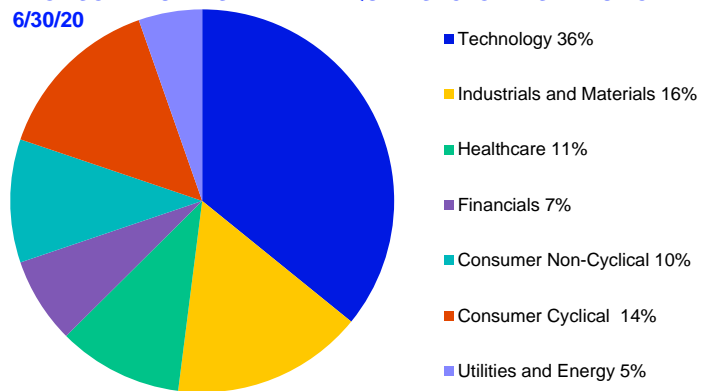


THOMSON REUTERS PRIVATE EQUITY BUYOUT INDEX FROM REFINITIV

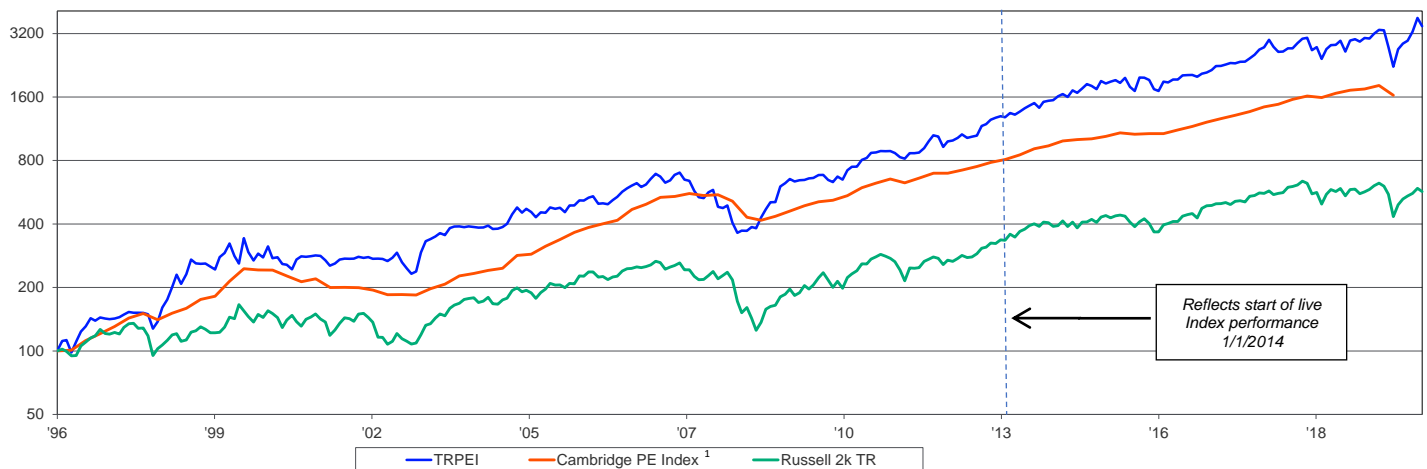
OVERVIEW

The Thomson Reuters Private Equity Buyout Index, from Refinitiv, seeks to replicate the performance of the Thomson Reuters Private Equity Buyout *Benchmark* Index through a combination of liquid, publicly listed assets. The Index is calculated from the performance of six private equity sector portfolios. The Thomson Reuters PE Buyout Index is the first index to allow liquid access to the gross performance of the private equity industry through index-linked investment products. The Thomson Reuters PE Buyout Index (TRPEI) is published daily.

THOMSON REUTERS PRIVATE EQUITY SECTOR DISTRIBUTION 6/30/20



THOMSON REUTERS PE BUYOUT INDEX PERFORMANCE



THOMSON REUTERS PE BUYOUT INDEX MONTHLY PERFORMANCE

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC	YTD
2014	-5.03% ²	6.76%	1.16%	0.66%	4.24%	2.58%	-3.06%	7.39%	-2.74%	4.80%	4.96%	-1.91%	20.60%
2015	-3.39%	9.12%	-2.62%	1.97%	1.83%	-2.96%	5.60%	-9.37%	-4.37%	15.79%	-0.15%	-2.50%	6.71%
2016	-9.57%	-1.90%	10.70%	-0.80%	3.22%	-0.13%	4.72%	0.25%	0.19%	-1.88%	3.26%	1.47%	8.59%
2017	2.71%	4.38%	0.19%	1.52%	1.68%	-0.45%	1.73%	0.21%	3.48%	4.15%	5.74%	2.57%	31.52%
2018	8.49%	-7.36%	-5.25%	0.23%	3.60%	0.03%	5.85%	4.89%	1.12%	-12.65%	3.32%	-12.07%	-11.88%
2019	11.29%	4.37%	0.48%	4.59%	-11.30%	12.82%	1.54%	-2.63%	4.02%	-0.62%	5.53%	4.29%	37.40%
2020	-0.51%	-16.60%	-19.48%	21.08%	6.34%	3.20%	10.28%	16.26%	-8.56%				4.07%

ANNUALIZED INDEX RETURNS

Rolling Period	TRPEI	Russell 2000 TR
1 Year	13.82%	0.39%
3 Year	12.49%	1.77%
5 Year	15.20%	8.00%
Live ²	13.25%	5.36%

AVAILABILITY AND USE:

The index data is available for analysis and licensing uses.

EMAIL US AT:

Index_Queries@refinitiv.com for off-desktop delivery options.

FOR FURTHER INFORMATION:

Refinitiv.com/indices