

# FACTSHEET - AS OF 18-Jun-2024

## Solactive Cyber Security Technology Decrement EUR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCH11	Base Value / Base Date	100 Points / 31.10.2013
Bloomberg / Reuters	SOLCYBSE Index/ .SOLCYBSE	Last Price	262.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.10.2013
Index Members	20		

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**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.34%	-8.28%	-7.29%	12.95%	-7.17%	162.86%
Performance (p.a.)						9.52%
Volatility (p.a.)	19.98%	18.98%	23.43%	21.94%	23.89%	27.17%
High	270.80	291.09	312.18	312.18	312.18	359.42
Low	252.97	252.97	252.97	230.02	252.97	93.03
Sharpe Ratio*	-1.88	-1.75	-0.76	0.43	-0.77	0.22
Max. Drawdown	-6.98%	-13.10%	-18.97%	-18.97%	-18.97%	-41.33%
VaR 95 \ 99				-34.7% \ -50.2%		-44.6% \ -82.1%
CVaR 95 \ 99				-54.0% \ -82.8%		-66.9% \ -104.9%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

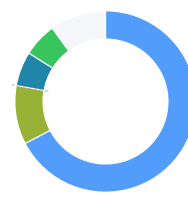
**COMPOSITION BY CURRENCIES**

- USD 77.8%
- GBP 6.1%
- DKK 6.0%
- AUD 5.8%
- Others 4.2%



**COMPOSITION BY COUNTRIES**

- US 67.3%
- IL 10.5%
- GB 6.1%
- DK 6.0%
- Others 10.0%



**TOP COMPONENTS AS OF 18-Jun-2024**

Company	Ticker	Country	Currency	Index Weight (%)
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	6.64%
DARKTRACE PLC	DARK LN Equity	GB	GBP	6.15%
NETCOMPANY GROUP AS	NETC DC Equity	DK	DKK	6.05%
NEXTDC LTD	NXT AT Equity	AU	AUD	5.77%
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	5.77%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	5.51%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	5.42%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	5.38%
ZSCALER INC	ZS UW Equity	US	USD	5.18%
AIO NETWORKS INC	ATEN UN Equity	US	USD	5.08%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	5.05%
VARONIS SYSTEMS INC	VRNS UW Equity	US	USD	4.94%
OKTA INC	OKTA UW Equity	US	USD	4.74%

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Company	Ticker	Country	Currency	Index Weight (%)
FORTINET INC	FTNT UW Equity	US	USD	4.66%
SENTINELONE INC	S UN Equity	US	USD	4.38%
TENABLE HOLDINGS INC	TENB UW Equity	US	USD	4.33%
TREND MICRO INC	4704 JT Equity	JP	JPY	4.23%
RAPID7 INC	RPD UQ Equity	US	USD	4.02%
QUALYS INC	QLYS UW Equity	US	USD	3.95%
FASTLY INC - CLASS A	FSLY UN Equity	US	USD	2.77%

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