

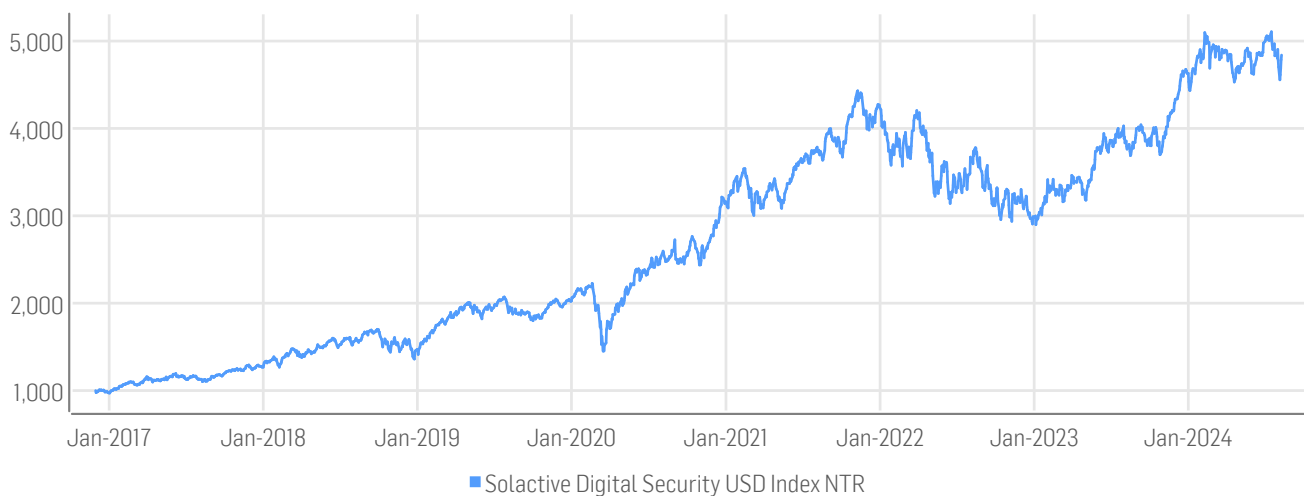
FACTSHEET - AS OF 09-Aug-2024

Solactive Digital Security USD Index NTR

DESCRIPTION

Representation of companies that have business operations in the global digital security industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEMY1 / SLOEMY	Base Value / Base Date	1000 Points / 30.11.2016
Bloomberg / Reuters	/ .SOLSECUN	Last Price	4839.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.11.2016
Index Members	40		

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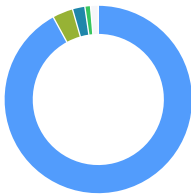
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.69%	2.17%	-5.05%	28.38%	4.52%	383.97%
Performance (p.a.)						22.76%
Volatility (p.a.)	24.32%	18.42%	18.77%	18.40%	18.93%	23.77%
High	5106.71	5106.71	5106.71	5106.71	5106.71	5106.71
Low	4556.09	4556.09	4530.82	3688.21	4434.35	970.49
Sharpe Ratio*	-1.73	0.21	-0.82	1.28	0.11	0.73
Max. Drawdown	-10.78%	-10.78%	-11.11%	-11.11%	-11.11%	-34.83%
VaR 95 \ 99				-33.4% \ -47.0%		-40.7% \ -64.5%
CVaR 95 \ 99				-45.0% \ -64.4%		-57.7% \ -89.0%

* 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).

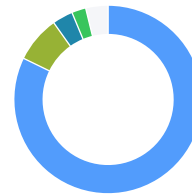
COMPOSITION BY CURRENCIES

- USD 92.0%
- SGD 3.5%
- JPY 2.1%
- GBp 1.0%
- Others 1.3%



COMPOSITION BY COUNTRIES

- US 82.2%
- IL 8.0%
- SG 3.5%
- CA 2.4%
- Others 3.8%



TOP COMPONENTS AS OF 09-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
FORTINET INC	FTNT UW Equity	US	USD	5.67%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	5.28%
ZSCALER INC	ZS UW Equity	US	USD	4.69%
BROADCOM INC	AVGO UW Equity	US	USD	4.63%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.27%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	4.08%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	3.95%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.87%
NVIDIA CORP	NVDA UW Equity	US	USD	3.78%
GEN DIGITAL INC	GEN UW Equity	US	USD	3.77%

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