

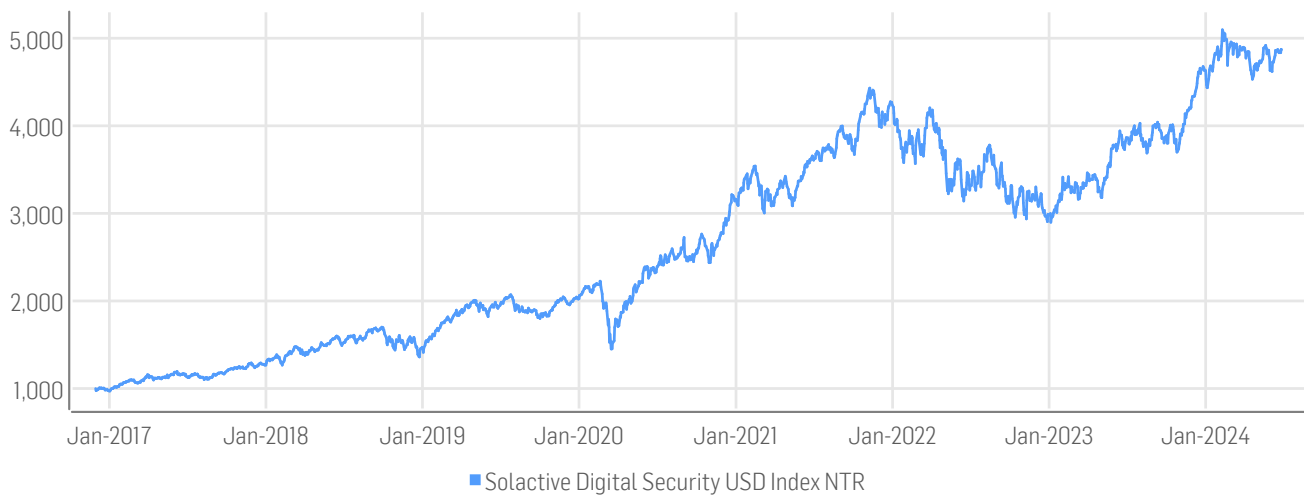
# FACTSHEET - AS OF 26-Jun-2024

## 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	4869.00
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		

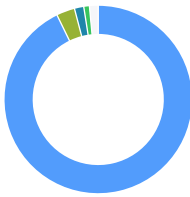
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.11%	-0.52%	5.16%	25.95%	5.16%	386.90%
Performance (p.a.)						23.26%
Volatility (p.a.)	15.62%	15.48%	18.26%	18.16%	18.26%	23.81%
High	4873.14	4919.10	5096.84	5096.84	5096.84	5096.84
Low	4620.26	4530.82	4434.35	3688.21	4434.35	970.49
Sharpe Ratio*	-0.25	-0.48	0.30	1.16	0.30	0.75
Max. Drawdown	-5.00%	-7.48%	-11.11%	-11.11%	-11.11%	-34.83%
VaR 95 \ 99				-28.3% \ -47.0%		-40.4% \ -64.6%
CVaR 95 \ 99				-44.2% \ -68.4%		-57.9% \ -90.3%

\* 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).

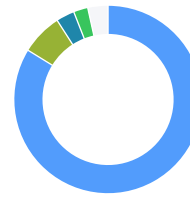
## COMPOSITION BY CURRENCIES

- USD 92.8%
- SGD 3.2%
- JPY 1.6%
- GBP 1.0%
- Others 1.5%



## COMPOSITION BY COUNTRIES

- US 83.8%
- IL 7.1%
- SG 3.2%
- CA 2.5%
- Others 3.5%



## TOP COMPONENTS AS OF 26-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	5.67%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	5.15%
BROADCOM INC	AVGO UW Equity	US	USD	4.94%
ZSCALER INC	ZS UW Equity	US	USD	4.77%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.73%
FORTINET INC	FTNT UW Equity	US	USD	4.70%
NVIDIA CORP	NVDA UW Equity	US	USD	4.52%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.32%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	3.79%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	3.67%

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