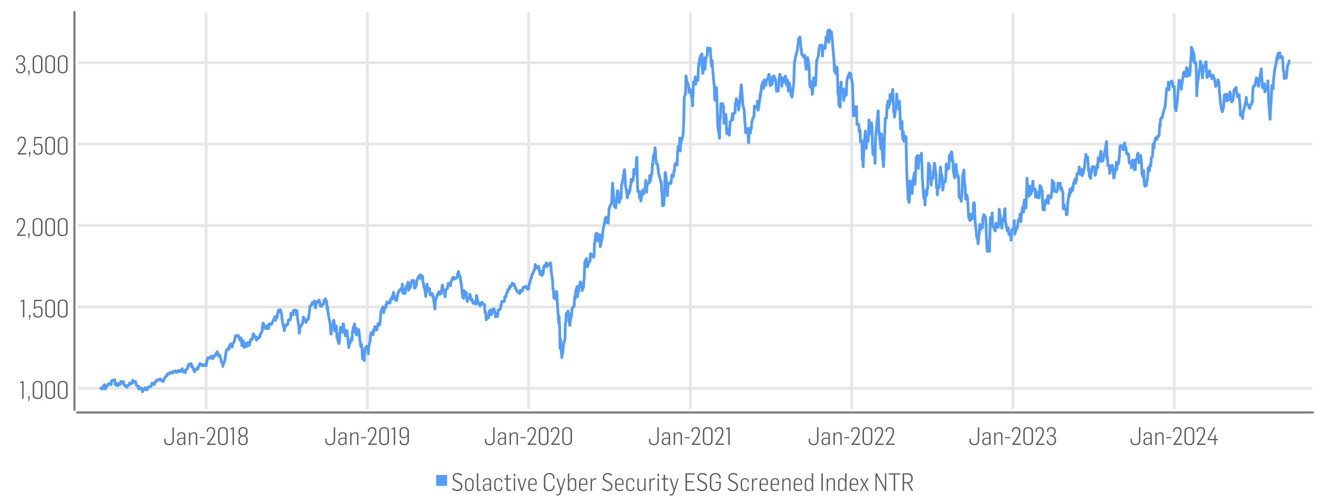
FACTSHEET - AS OF 17-Sep-2024
Solactive Cyber Security ESG Screened Index NTR

DESCRIPTION

Representation of securities that have business operations in the field of cyber security and that fulfill certain sustainability criteria (e.g. UNGC standards, business involvement criteria and minimum ESG Risk Score).

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0FNR0 / SL0FNR
Bloomberg / Reuters	/ .SOCYBSSN
Index Calculator	Solactive AG
Index Type	
Index Currency	USD
Index Members	49

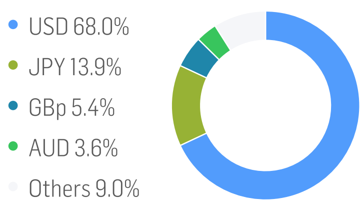
Base Value / Base Date	1000.0 Points / 08.05.2017
Last Price	3010.20
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

STATISTICS

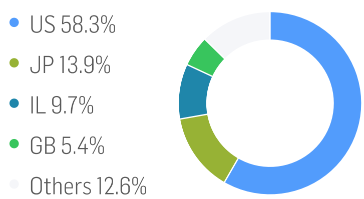
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.58%	10.48%	2.04%	25.65%	5.51%	201.02%
Performance (p.a.)						16.15%
Volatility (p.a.)	13.04%	18.33%	16.74%	18.61%	18.68%	24.98%
High	3060.22	3060.22	3060.22	3093.51	3093.51	3200.17
Low	2903.06	2652.39	2652.39	2241.18	2652.39	979.42
Sharpe Ratio*	1.20	2.43	-0.07	1.11	0.13	0.43
Max. Drawdown	-5.14%	-10.44%	-10.44%	-14.26%	-14.26%	-42.46%
VaR 95 \ 99				-32.3% \ -48.8%		-43.7% \ -69.9%
CVaR 95 \ 99				-45.4% \ -72.3%		-60.7% \ -90.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
TREND MICRO INC	4704 JT Equity	JP	JPY	6.25%
FORTINET INC	FTNT UW Equity	US	USD	5.38%
SENTINELONE INC	S UN Equity	US	USD	5.28%
VARONIS SYSTEMS INC	VRNS UW Equity	US	USD	4.92%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	4.77%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	4.26%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	4.25%
DARKTRACE PLC	DARK LN Equity	GB	GBp	4.07%
TENABLE HOLDINGS INC	TENB UW Equity	US	USD	3.76%
QUALYS INC	QLYS UW Equity	US	USD	3.74%

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