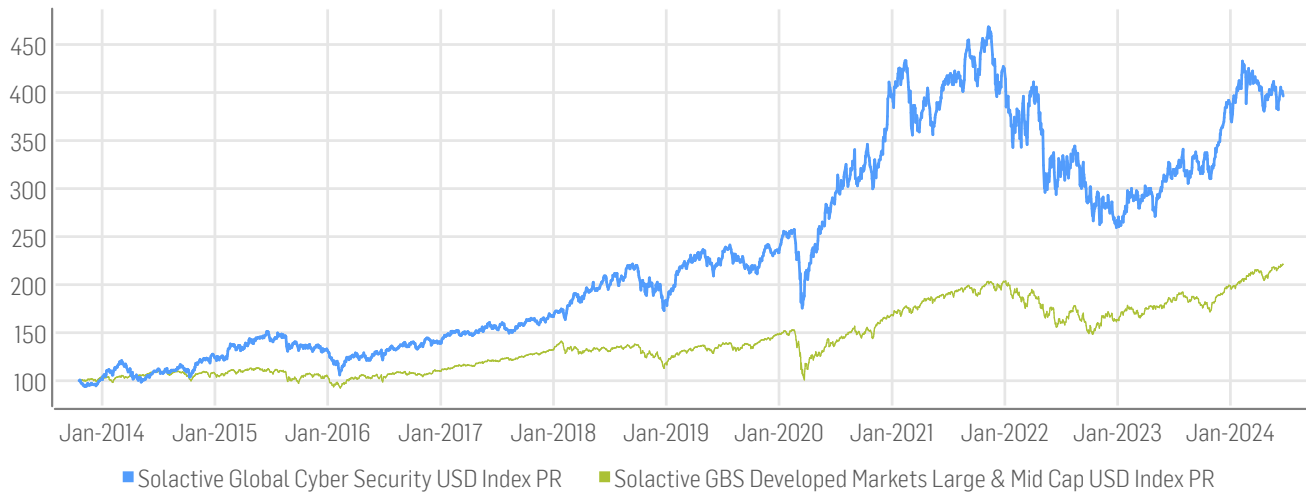


# FACTSHEET - AS OF 20-Jun-2024

## Solactive Global Cyber Security USD Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5ZE1 / SLA5ZE	Base Value / Base Date	100 Points / 18.10.2013
Bloomberg / Reuters	- / .SOLGKYUP	Last Price	396.29
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 18.10.2013
Index Members	41		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.68%	-4.17%	1.81%	27.70%	2.09%	296.29%
Performance (p.a.)						13.77%
Volatility (p.a.)	18.14%	16.38%	20.62%	20.38%	20.92%	23.02%
High	407.22	413.55	432.80	432.80	432.80	468.50
Low	382.05	380.64	369.38	305.44	369.38	93.84
Sharpe Ratio*	-1.85	-1.30	-0.08	1.12	-0.04	0.37
Max. Drawdown	-6.18%	-7.96%	-12.05%	-12.05%	-12.05%	-44.63%
VaR 95 \ 99				-35.4% \ -52.0%		-37.5% \ -66.3%
CVaR 95 \ 99				-51.2% \ -87.1%		-56.3% \ -86.8%

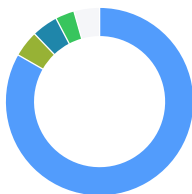
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

## STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.20%	2.75%	11.75%	21.53%	11.11%	120.99%
Performance (p.a.)						7.71%
Volatility (p.a.)	7.41%	8.99%	8.91%	9.77%	9.03%	14.50%
High	1858.42	1858.42	1858.42	1858.42	1858.42	1858.42
Low	1802.60	1716.93	1642.54	1442.07	1642.54	775.20
Sharpe Ratio*	1.39	0.70	2.24	1.69	2.15	0.16
Max. Drawdown	-1.73%	-5.21%	-5.21%	-10.72%	-5.21%	-34.09%
VaR 95 \ 99				-16.3% \ -21.9%		-20.9% \ -42.1%
CVaR 95 \ 99				-20.3% \ -26.2%		-35.6% \ -64.5%

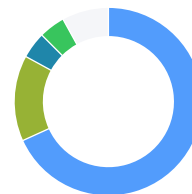
### COMPOSITION BY CURRENCIES

- USD 83.3%
- JPY 4.5%
- AUD 4.5%
- GBP 3.3%
- Others 4.4%



### COMPOSITION BY COUNTRIES

- US 68.2%
- IL 14.7%
- JP 4.5%
- AU 4.5%
- Others 8.0%



## TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	9.27%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	8.35%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	8.03%
ZSCALER INC	ZS UW Equity	US	USD	7.38%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	7.36%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	6.91%
OKTA INC	OKTA UW Equity	US	USD	6.60%
FORTINET INC	FTNT UW Equity	US	USD	6.54%
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	6.11%
NEXTDC LTD	NXT AT Equity	AU	AUD	4.50%

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