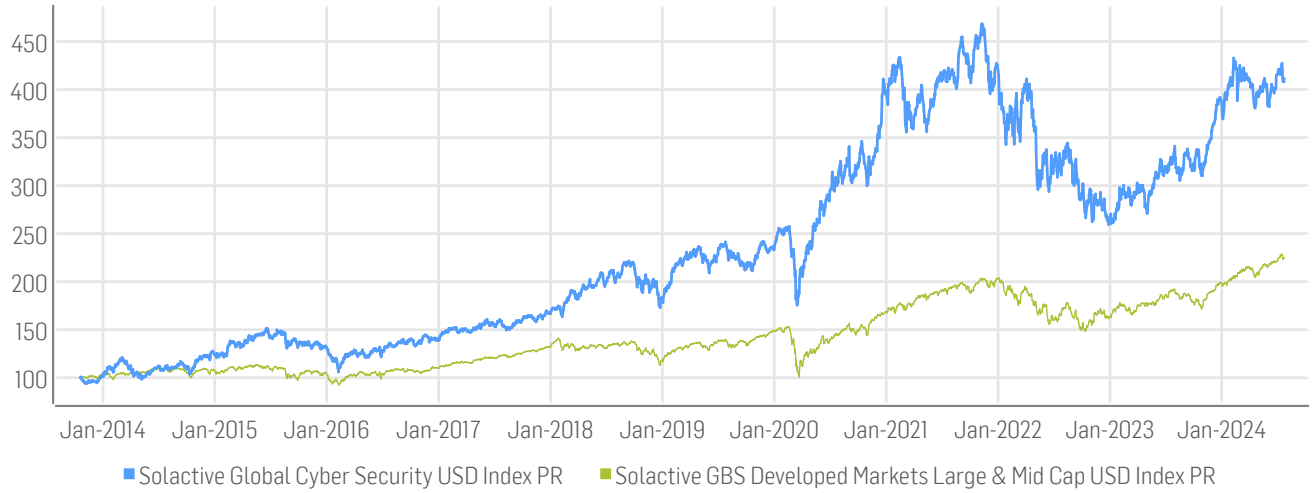
FACTSHEET - AS OF 23-Jul-2024
Solactive Global Cyber Security USD Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5ZE1 / SLA5ZE	Base Value / Base Date	100 Points / 18.10.2013
Bloomberg / Reuters	- / .SOLGCYUP	Last Price	411.50
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	39		

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STATISTICS

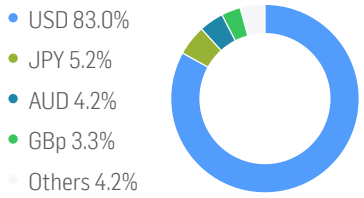
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.06%	3.76%	2.38%	23.78%	6.01%	311.50%
Performance (p.a.)						14.05%
Volatility (p.a.)	15.54%	15.83%	20.21%	20.17%	20.13%	22.97%
High	427.41	427.41	432.80	432.80	432.80	468.50
Low	400.36	382.05	380.64	305.44	369.38	93.84
Sharpe Ratio*	2.51	0.68	-0.02	0.93	0.27	0.38
Max. Drawdown	-4.54%	-7.19%	-12.05%	-12.05%	-12.05%	-44.63%
VaR 95 \ 99				-32.0% \ -52.0%		-37.5% \ -65.7%
CVaR 95 \ 99				-51.0% \ -87.1%		-56.2% \ -86.0%

* 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).

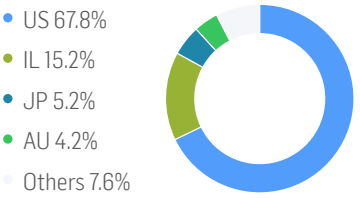
STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.10%	7.78%	11.49%	17.19%	13.06%	124.87%
Performance (p.a.)						7.82%
Volatility (p.a.)	7.73%	8.08%	8.81%	9.66%	8.81%	14.45%
High	1921.26	1921.26	1921.26	1921.26	1921.26	1921.26
Low	1850.72	1736.83	1690.62	1442.07	1642.54	775.20
Sharpe Ratio*	3.04	3.74	2.20	1.25	2.14	0.17
Max. Drawdown	-2.39%	-2.39%	-5.21%	-10.72%	-5.21%	-34.09%
VaR 95 \ 99				-15.9% \ -21.9%		-20.6% \ -41.8%
CVaR 95 \ 99				-20.1% \ -26.2%		-35.5% \ -63.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
CHANGE HLDGS INC	3962 JT Equity	JP	JPY	0.34%
BLACKBERRY LTD	BB CT Equity	CA	CAD	0.91%
SANDS LAB INC	411080 KQ Equity	KR	KRW	0.05%
VARONIS SYSTEMS INC	VRNS UW Equity	US	USD	3.30%
AGS CORP	3648 JT Equity	JP	JPY	0.07%
DIGITAL ARTS INC	2326 JT Equity	JP	JPY	0.28%
RADWARE LTD	RDWR UW Equity	IL	USD	0.47%
TELOS CORPORATION	TLS UQ Equity	US	USD	0.19%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	7.76%
GDS HOLDINGS LTD	9698 HK Equity	KY	HKD	1.30%

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