

# FACTSHEET – April 01, 2024

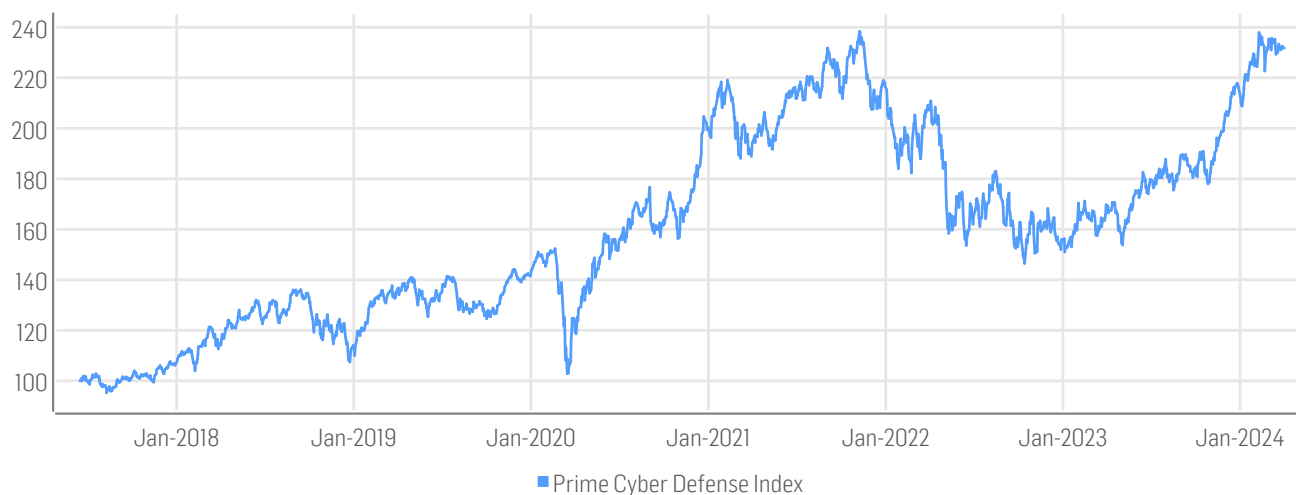
## Prime Cyber Defense Index

### DESCRIPTION

The world is more connected than ever before—the range of activities we conduct online is also wider than ever before, and now encompasses banking, shopping, gaming, investing, and much more. In addition, the Internet of Things (IoT)—already making minor inroads with consumers via internet-connected devices including air conditioners, refrigerators, and home security systems—is expected to expand significantly in the coming years with the advent of 5G wireless technology. There is a risk to our growing interconnectedness, however: individuals and companies are now more vulnerable than ever to hacks, data breaches, and identity theft. Cybercrime is one of the fastest-growing threats to global security. The Prime Cyber Defense Index was designed to measure the performance of companies engaged in the fight against cybercrime. To be considered as part of The Prime Cyber Defense Index a company must either: i. Engage in providing Cyber Defense applications or services as a vital component of its overall business, or ii. Provide hardware or software for Cyber Defense activities as a vital component of its overall business, in addition to satisfying additional eligibility requirements.

The index is calculated on a Price Return, Net Total Return, and Gross Total Return basis. The data included herein uses the Gross Total Return version of the index.

### HISTORICAL PERFORMANCE



# FACTSHEET – April 01, 2024

## Prime Cyber Defense Index

### CHARACTERISTICS

ISIN / WKN	DE000SLA3UE7 / SLA3UE	Base Value / Base Date	100 Points / 16.06.2017
Bloomberg / Reuters	PCYBER Index / .PCYBER	Last Price	231.69
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Gross Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 16.06.2017
Index Members	47		

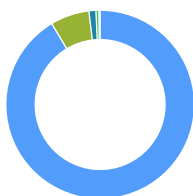
### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.30%	9.12%	27.69%	38.40%	7.25%	131.69%
Performance (p.a.)						13.17%
Volatility (p.a.)	12.23%	17.79%	16.63%	16.97%	17.68%	23.01%
High	235.59	237.91	237.91	237.91	237.91	238.36
Low	229.32	208.78	177.98	153.78	208.78	95.25
Sharpe Ratio*	-1.64	2.09	3.54	1.99	1.47	0.34
Max. Drawdown	-2.66%	-6.40%	-6.78%	-9.91%	-6.40%	-38.54%
VaR 95 \ 99				-27.1% \ -41.1%		-37.6% \ -61.5%
CVaR 95 \ 99				-36.8% \ -60.1%		-55.2% \ -86.7%

\* 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).

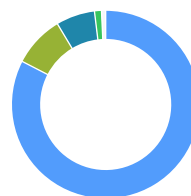
### Composition by Currencies

- USD 91.4%
- GBP 6.7%
- JPY 1.2%
- CAD 0.5%
- Others 0.2%



### Composition by Countries

- US 82.6%
- IL 8.8%
- GB 6.7%
- JP 1.2%
- Others 0.7%



# FACTSHEET – April 01, 2024

## Prime Cyber Defense Index

### COMPONENTS AS OF 01-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	5.17%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	4.95%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	4.90%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	4.89%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	4.83%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	4.72%
AKAMAI TECHNOLOGIES INC	AKAM UW Equity	US	USD	4.72%
FORTINET INC	FTNT UW Equity	US	USD	4.70%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	4.65%
VERISIGN INC	VRSN UW Equity	US	USD	4.64%
OKTA INC	OKTA UW Equity	US	USD	4.62%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	4.31%
GEN DIGITAL INC	GEN UW Equity	US	USD	4.22%
JUNIPER NETWORKS INC	JNPR UN Equity	US	USD	3.86%
ZSCALER INC	ZS UW Equity	US	USD	3.80%
F5 INC	FFIV UW Equity	US	USD	3.61%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	3.52%
PARSONS CORP	PSN UN Equity	US	USD	2.84%
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	2.69%
SCIENCE APPLICATIONS INTERNATIONAL CORP	SAIC UW Equity	US	USD	2.19%
QUALYS INC	QLYS UW Equity	US	USD	1.97%
TENABLE HOLDINGS INC	TENB UW Equity	US	USD	1.87%
SENTINELONE INC	S UN Equity	US	USD	1.84%
VARONIS SYSTEMS INC	VRNS UW Equity	US	USD	1.61%
COMMVault SYSTEMS INC	CVLT UW Equity	US	USD	1.42%
TREND MICRO INC	4704 JT Equity	JP	JPY	1.09%
RAPID7 INC	RPD UQ Equity	US	USD	0.98%
QINETIQ GROUP PLC	QQ/ LN Equity	GB	GBP	0.76%
LIVERAMP HOLDINGS INC	RAMP UN Equity	US	USD	0.71%
DARKTRACE PLC	DARK LN Equity	GB	GBP	0.58%
BLACKBERRY LTD	BB CT Equity	CA	CAD	0.51%
NETSCOUT SYSTEMS INC	NTCT UW Equity	US	USD	0.49%
EVERBRIDGE INC	EVBG UQ Equity	US	USD	0.44%
A10 NETWORKS INC	ATEN UN Equity	US	USD	0.31%
N-ABLE INC	NABL UN Equity	US	USD	0.27%
RADWARE LTD	RDWR UW Equity	IL	USD	0.22%
SOLARWINDS CORP	SWI UN Equity	US	USD	0.20%
COGNYTE SOFTWARE LTD	CGNT UW Equity	IL	USD	0.18%
NCC GROUP PLC	NCC LN Equity	GB	GBP	0.16%
ONESPAN INC	OSPN UR Equity	US	USD	0.14%

# FACTSHEET – April 01, 2024

## Prime Cyber Defense Index

Company	Ticker	Country	Currency	Index Weight (%)
DIGITAL ARTS INC	2326 JT Equity	JP	JPY	0.08%
F-SECURE CORP	FSECURE FH Equity	FI	EUR	0.07%
TELOS CORPORATION	TLS UQ Equity	US	USD	0.07%
WITHSECURE OYJ	WITH FH Equity	FI	EUR	0.04%
CYBER SECURITY CLOUD INC	4493 JT Equity	JP	JPY	0.04%
SECUREWORKS CORP - A	SCWX UW Equity	US	USD	0.02%





# FACTSHEET – April 01, 2024

## Prime Cyber Defense Index

For more information, please visit [www.PrimeIndexes.com](http://www.PrimeIndexes.com).

This index is owned by Level ETF Ventures LLC ("LEV"). All rights reserved. Prime Indexes and this index specifically are trademarks of LEV. Redistribution, reproduction and/or photocopying in whole or in part are prohibited without written permission. This document does not constitute an offer of services in jurisdictions where LEV or its respective affiliates do not have the necessary licenses. All information provided by LEV is impersonal and not tailored to the needs of any person, entity or group of persons. LEV receives compensation in connection with licensing its indexes to third parties. Past performance of an index is not a guarantee of future results.

LEV does not sponsor, endorse, sell, promote or manage any investment fund or other investment vehicle that is offered by third parties and that seeks to provide an investment return based on the performance of any index. These materials have been prepared solely for informational purposes based upon information generally available to the public and from sources believed to be reliable.

THE CONTENT IS PROVIDED ON AN "AS IS" BASIS, LEV DISCLAIMS ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION.

Please visit [www.PrimeIndexes.com](http://www.PrimeIndexes.com) for full disclaimers associated with the index and website.

