FACTSHEET - AS OF 17-May-2022
Solactive Developed Markets Cybersecurity USD Index PR

DESCRIPTION

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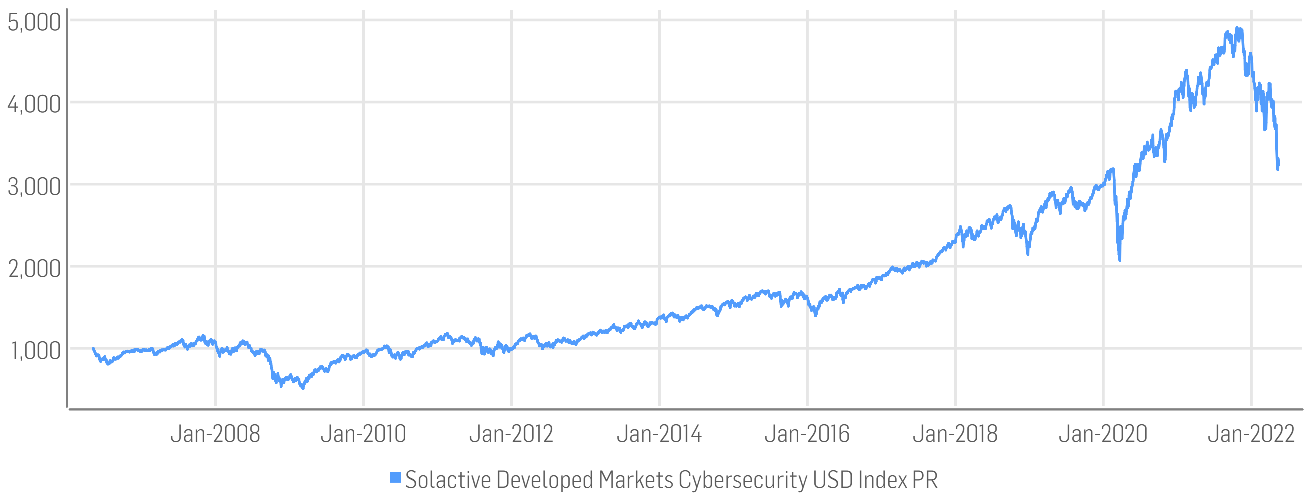
HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0D133 / SL0D13	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLCSUPR Index/ .SOLCSUPR	Last Price	3285.37
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	30		

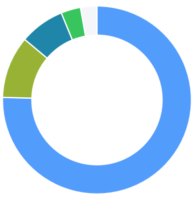
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-17.22%	-21.72%	-31.72%	-21.35%	-27.94%	228.54%
Performance (p.a.)						7.71%
Volatility (p.a.)	41.17%	36.02%	31.02%	23.89%	32.73%	19.53%
High	4012.23	4226.61	4811.31	4910.10	4559.44	4910.10
Low	3173.11	3173.11	3173.11	3173.11	3173.11	507.83
Sharpe Ratio*	-2.21	-1.77	-1.76	-0.94	-1.80	0.35
Max. Drawdown	-20.91%	-24.93%	-34.05%	-35.38%	-30.41%	-56.14%
VaR 95 \ 99				-45.2% \ -72.8%		-30.8% \ -56.1%
CVaR 95 \ 99				-58.6% \ -84.7%		-48.2% \ -80.5%

* 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).

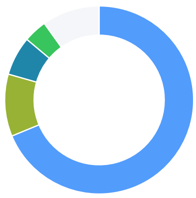
COMPOSITION BY CURRENCIES

- USD 75.4%
- JPY 10.7%
- EUR 7.7%
- GBP 3.4%
- Others 2.8%



COMPOSITION BY COUNTRIES

- US 68.7%
- JP 10.7%
- IL 6.7%
- FR 4.0%
- Others 9.9%



TOP COMPONENTS AS OF 17-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
CITRIX SYSTEMS INC	CTXS UW Equity	US	USD	4.01%
WORLDLINE SA	WLN FP Equity	FR	EUR	4.00%
TREND MICRO INC	4704 JT Equity	JP	JPY	3.91%
SYNCHRONY FINANCIAL	SYF UN Equity	US	USD	3.89%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	3.88%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.79%
GLOBAL PAYMENTS INC	GPN UN Equity	US	USD	3.70%
NEXI SPA	NEXI IM Equity	IT	EUR	3.69%
FLEETCOR TECHNOLOGIES INC	FLT UN Equity	US	USD	3.69%
VMWARE INC-CLASS A	VMW UN Equity	US	USD	3.68%

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