

# FACTSHEET - AS OF 04-Feb-2022

## Solactive Digital Security USD Index PR

### DESCRIPTION

Representation of companies that have business operations in the global digital security industry.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOEMX3 / SLOEMX | Base Value / Base Date | 1000 Points / 30.11.2016                    |
| Bloomberg / Reuters | / .SOLSECUP           | Last Price             | 3690.11                                     |
| Index Calculator    | Solactive AG          | Dividends              | Not included                                |
| Index Type          | Price Return          | Calculation            | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 30.11.2016          |
| Index Members       | 40                    |                        |   |

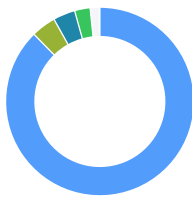
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -6.10%  | -13.44% | 1.32%   | 8.08%           | -10.87% | 269.01%         |
| Performance (p.a.) |         |         |         |                 |         | 28.67%          |
| Volatility (p.a.)  | 28.23%  | 25.38%  | 21.74%  | 21.40%          | 26.78%  | 22.93%          |
| High               | 3978.26 | 4330.37 | 4330.37 | 4330.37         | 4140.10 | 4330.37         |
| Low                | 3493.47 | 3493.47 | 3493.47 | 2937.88         | 3493.47 | 968.15          |
| Sharpe Ratio*      | -1.90   | -1.75   | 0.12    | 0.38            | -2.61   | 1.25            |
| Max. Drawdown      | -12.19% | -19.33% | -19.33% | -19.33%         | -15.62% | -34.83%         |
| VaR 95 \ 99        |         |         |         | -42.7% \ -53.9% |         | -38.3% \ -63.9% |
| CVaR 95 \ 99       |         |         |         | -50.3% \ -59.9% |         | -57.2% \ -95.9% |

\* 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).

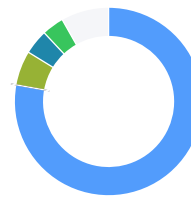
## COMPOSITION BY CURRENCIES

- USD 87.7%
- KRW 4.2%
- GBP 3.8%
- JPY 2.7%
- Others 1.7%



## COMPOSITION BY COUNTRIES

- US 77.8%
- IL 5.9%
- KR 4.2%
- GB 3.8%
- Others 8.2%



## TOP COMPONENTS AS OF 04-Feb-2022

| Company                              | Ticker         | Country | Currency | Index Weight (%) |
|--------------------------------------|----------------|---------|----------|------------------|
| PALO ALTO NETWORKS INC               | PANW UW Equity | US      | USD      | 5.40%            |
| FORTINET INC                         | FTNT UW Equity | US      | USD      | 5.34%            |
| VMWARE INC-CLASS A                   | VMW UN Equity  | US      | USD      | 4.73%            |
| CISCO SYSTEMS INC                    | CSCO UW Equity | US      | USD      | 4.70%            |
| MICROSOFT CORP                       | MSFT UW Equity | US      | USD      | 4.70%            |
| BROADCOM INC                         | AVGO UW Equity | US      | USD      | 4.30%            |
| OKTA INC                             | OKTA UW Equity | US      | USD      | 3.98%            |
| INTERNATIONAL BUSINESS MACHINES CORP | IBM UN Equity  | US      | USD      | 3.89%            |
| CROWDSTRIKE HOLDINGS INC             | CRWD UW Equity | US      | USD      | 3.86%            |
| AMAZON.COM INC                       | AMZN UW Equity | US      | USD      | 3.76%            |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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