

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Cyber Security Custom Index

DESCRIPTION

Solactive Global Cybersecurity Custom Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFET5 / SLOFET	Base Value / Base Date	100 Points / 03.03.2022
Bloomberg / Reuters	SOLGCSC Index/ .SOLGCSC	Last Price	108.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 03.03.2022
Index Members	44		

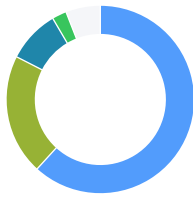
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.09%	0.16%	22.43%	33.18%	3.78%	8.89%
Performance (p.a.)						4.04%
Volatility (p.a.)	13.22%	18.21%	15.52%	14.86%	17.18%	19.24%
High	114.02	114.02	114.02	114.02	114.02	114.02
Low	106.65	105.61	89.18	81.74	102.45	74.91
Sharpe Ratio*	-3.41	-0.26	2.93	1.91	0.39	-0.07
Max. Drawdown	-6.46%	-6.94%	-6.94%	-6.94%	-6.94%	-28.21%
VaR 95 \ 99				-23.4% \ -31.5%		-32.7% \ -56.8%
CVaR 95 \ 99				-32.9% \ -66.8%		-46.4% \ -67.6%

* 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 61.8%
- EUR 20.7%
- JPY 9.1%
- CAD 2.5%
- Others 5.9%



COMPOSITION BY COUNTRIES

- US 49.4%
- IL 13.5%
- IT 11.5%
- JP 9.1%
- Others 16.5%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
LEONARDO SPA	LDO IM Equity	IT	EUR	10.95%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	8.28%
THALES SA	HO FP Equity	FR	EUR	7.65%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	6.88%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	6.59%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	5.14%
FORTINET INC	FTNT UW Equity	US	USD	4.76%
QUALYS INC	QLYS UW Equity	US	USD	4.18%
GEN DIGITAL INC	GEN UW Equity	US	USD	4.01%
TENABLE HOLDINGS INC	TENB UW Equity	US	USD	3.72%

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