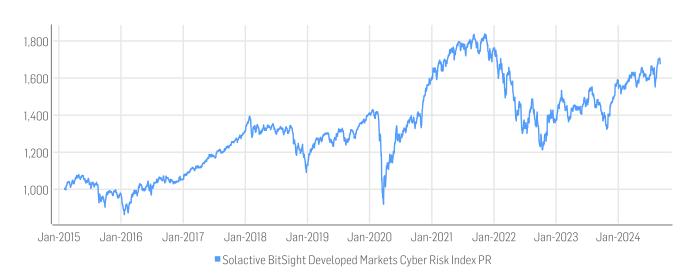


# FACTSHEET - AS OF 04-Sep-2024 Solactive BitSight Developed Markets Cyber Risk Index PR

### HISTORICAL PERFORMANCE



#### **CHARACTERISTICS**

ISIN / WKN	DE000SL0BQF7			
Bloomberg / Reuters	/ .SCYBERDP			
Index Calculator	Solactive AG			
Index Type	Price Return			
Index Currency	USD			
Index Members	356			

1000 Points / 04.02.2015
1676.77
Not included
1:00 am to 10:50 pm (CET), every 15 seconds
Available daily back to 04.02.2015



#### **STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.04%	3.25%	3.77%	15.23%	5.78%	67.68%
Performance (p.a.)						5.54%
Volatility (p.a.)	14.04%	12.48%	11.05%	11.67%	10.73%	14.04%
High	1707.22	1707.22	1707.22	1707.22	1707.22	1838.06
Low	1551.93	1551.93	1551.47	1323.94	1514.48	863.78
Sharpe Ratio*	10.77	0.69	0.23	0.87	0.30	0.02
Max. Drawdown	-1.78%	-6.80%	-6.80%	-9.86%	-6.80%	-35.59%
VaR 95 \ 99				-19.8% \ -29.5%		-21.6% \ -36.5%
CVaR 95 \ 99				-26.3% \ -38.6%		-33.4% \ -58.0%

<sup>\*</sup> 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 40.8%
- JPY 14.4%
- EUR 13.6%
- AUD 6.1%
- Others 25.1%



#### **COMPOSITION BY COUNTRIES**

- US 34.6%
- JP 14.4%
- AU 6.1%
- CA 5.9%
- Others 38.9%



# TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
CELLEBRITE DI LTD	CLBT UW Equity	IL	USD	0.35%
SEIBU HOLDINGS INC	9024 JT Equity	JP	JPY	0.34%
SEA LTD	SE UN Equity	KY	USD	0.34%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	0.33%
KEYSIGHT TECHNOLOGIES INC	KEYS UN Equity	US	USD	0.33%
ADYEN NV	ADYEN NA Equity	NL	EUR	0.33%
TOKYO CENTURY CORP	8439 JT Equity	JP	JPY	0.33%
CHARTER HALL GROUP	CHC AT Equity	AU	AUD	0.32%
MONDAY.COM LTD	MNDY UW Equity	IL	USD	0.32%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	0.32%



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