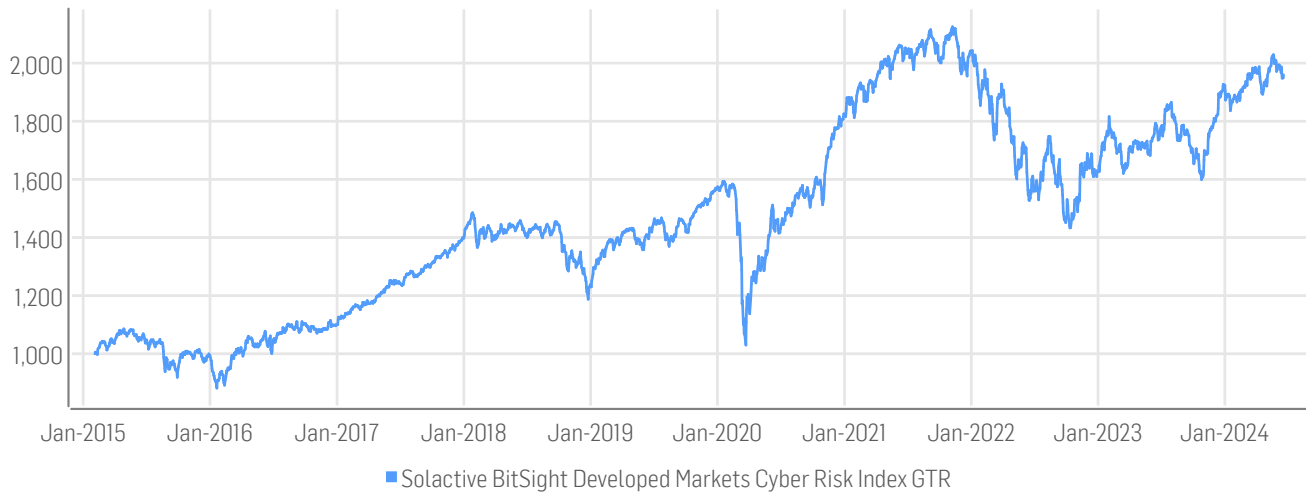


FACTSHEET - AS OF 18-Jun-2024

Solactive BitSight Developed Markets Cyber Risk Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQH3	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERDT	Last Price	1959.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.02.2015
Index Members	363		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.17%	-0.12%	3.46%	12.95%	2.00%	95.97%
Performance (p.a.)						7.44%
Volatility (p.a.)	9.99%	10.09%	9.65%	11.37%	9.77%	14.06%
High	2029.12	2029.12	2029.12	2029.12	2029.12	2125.06
Low	1948.06	1892.74	1836.07	1599.31	1836.07	881.68
Sharpe Ratio*	-3.78	-0.58	0.19	0.69	-0.10	0.15
Max. Drawdown	-3.99%	-4.77%	-4.77%	-14.25%	-4.77%	-35.36%
VaR 95 \ 99				-19.7% \ -25.8%		-21.5% \ -36.4%
CVaR 95 \ 99				-23.8% \ -29.7%		-33.3% \ -58.4%

* 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 41.5%
- EUR 13.9%
- JPY 11.9%
- AUD 5.7%
- Others 27.1%



COMPOSITION BY COUNTRIES

- US 35.5%
- JP 11.9%
- AU 5.7%
- CA 5.5%
- Others 41.4%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
CAMTEK LTD	CAMT IT Equity	IL	ILS	0.41%
BYD ELECTRONIC (INTERNATIONAL) CO LTD	285 HK Equity	HK	HKD	0.41%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	0.37%
WIX.COM LTD	WIX UW Equity	IL	USD	0.36%
DISCO CORP ORD	6146 JT Equity	JP	JPY	0.36%
ISETAN MITSUKOSHI HOLDINGS LTD ORD	3099 JT Equity	JP	JPY	0.36%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	0.35%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	0.35%
NETAPP INC	NTAP UW Equity	US	USD	0.34%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	0.34%

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