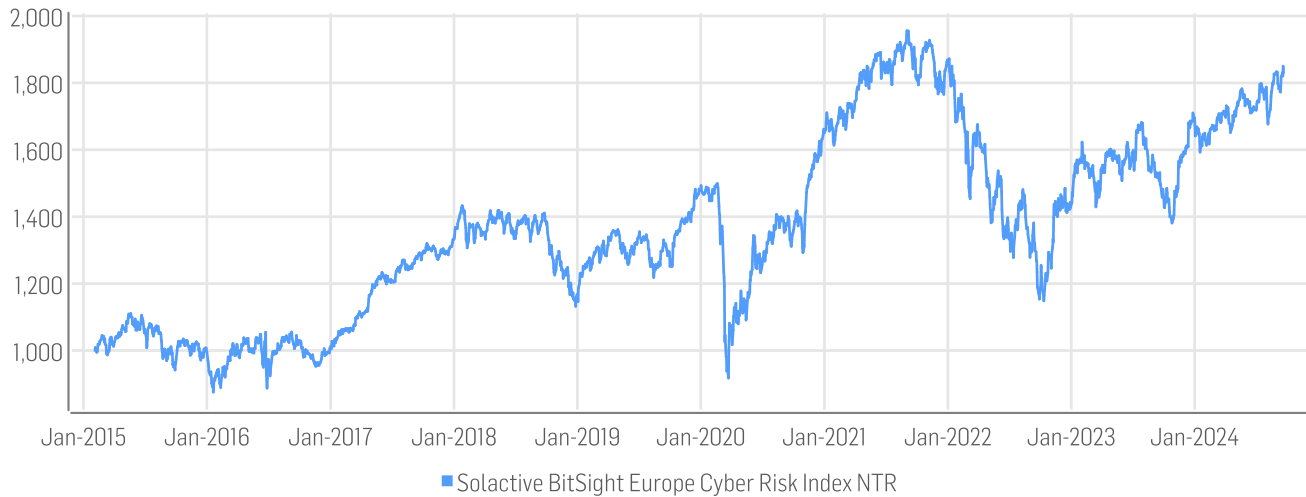


# FACTSHEET - AS OF 20-Sep-2024

## Solactive BitSight Europe Cyber Risk Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBQNI	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBEREN	Last Price	1829.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	101		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.45%	6.67%	7.43%	24.65%	7.90%	82.97%
Performance (p.a.)						6.48%
Volatility (p.a.)	12.30%	13.28%	12.13%	14.34%	12.36%	19.54%
High	1849.72	1849.72	1849.72	1849.72	1849.72	1955.80
Low	1772.64	1676.90	1651.56	1380.95	1592.86	875.59
Sharpe Ratio*	1.13	1.86	0.85	1.38	0.46	0.06
Max. Drawdown	-3.31%	-6.74%	-6.74%	-7.00%	-6.74%	-41.28%
VaR 95 \ 99				-23.9% \ -31.5%		-30.1% \ -52.1%
CVaR 95 \ 99				-30.2% \ -38.5%		-46.7% \ -80.9%

\* 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).

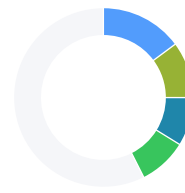
## COMPOSITION BY CURRENCIES

- EUR 54.9%
- GBp 14.7%
- NOK 10.8%
- SEK 6.0%
- Others 13.6%



## COMPOSITION BY COUNTRIES

- GB 14.8%
- FR 10.2%
- DE 8.8%
- NL 8.8%
- Others 57.5%



## TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
WALLENIIUS WILHELMSEN ASA	WAWI NO Equity	NO	NOK	1.37%
ADYEN NV	ADYEN NA Equity	NL	EUR	1.23%
SOFINA SA	SOF BB Equity	BE	EUR	1.15%
LOTUS BAKERIES	LOTB BB Equity	BE	EUR	1.12%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.12%
RYANAIR HOLDINGS PLC	RYA ID Equity	IE	EUR	1.11%
CVC CAPITAL PARTNERS PLC	CVC NA Equity	JE	EUR	1.11%
HANNOVER RUCK SE	HNRI GY Equity	DE	EUR	1.11%
EQT AB	EQT SS Equity	SE	SEK	1.09%
AENA SME SA	AENA SQ Equity	ES	EUR	1.09%

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