

FACTSHEET - AS OF 25-Jul-2024

Solactive BitSight Europe Cyber Risk Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQP6	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERET	Last Price	1839.85
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	1.53%	3.45%	6.81%	4.78%	3.67%	83.99%
Performance (p.a.)						6.65%
Volatility (p.a.)	9.19%	9.49%	10.60%	14.58%	11.50%	19.61%
High	1889.56	1889.56	1889.56	1889.56	1889.56	2020.50
Low	1805.42	1778.49	1688.79	1444.54	1667.13	879.49
Sharpe Ratio*	1.62	0.99	0.85	-0.03	0.10	0.07
Max. Drawdown	-2.63%	-3.99%	-4.59%	-17.73%	-6.06%	-40.94%
VaR 95 \ 99				-24.7% \ -31.4%		-30.1% \ -54.8%
CVaR 95 \ 99				-29.8% \ -36.2%		-46.8% \ -82.0%

* 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).

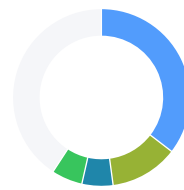
COMPOSITION BY CURRENCIES

- USD 41.4%
- EUR 13.6%
- JPY 12.5%
- AUD 5.7%
- Others 26.8%



COMPOSITION BY COUNTRIES

- US 35.4%
- JP 12.5%
- AU 5.7%
- CA 5.7%
- Others 40.8%



TOP COMPONENTS AS OF 25-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALNYLAM PHARMACEUTICALS INC	ALNY UW Equity	US	USD	0.42%
ADDTECH AB	ADDTB SS Equity	SE	SEK	0.39%
CD PROJEKT RED	CDR PW Equity	PL	PLN	0.36%
FAIR ISAAC CORP	FICO UN Equity	US	USD	0.36%
BAYCURRENT CONSULTING INC	6532 JT Equity	JP	JPY	0.36%
KINROSS GOLD CORP	K CT Equity	CA	CAD	0.35%
ISETAN MITSUKOSHI HOLDINGS LTD ORD	3099 JT Equity	JP	JPY	0.35%
WIX.COM LTD	WIX UW Equity	IL	USD	0.35%
INCYTE CORP	INCY UW Equity	US	USD	0.35%
MONDAY.COM LTD	MNDY UW Equity	IL	USD	0.34%

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