

FACTSHEET - AS OF 04-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	1832.66
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		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.05%	2.46%	5.51%	11.64%	3.27%	83.27%
Performance (p.a.)						6.65%
Volatility (p.a.)	8.56%	10.76%	11.30%	14.84%	11.62%	19.65%
High	1838.32	1870.90	1870.90	1870.90	1870.90	2020.50
Low	1796.16	1730.04	1667.13	1444.54	1667.13	879.49
Sharpe Ratio*	-0.56	0.47	0.54	0.44	0.09	0.07
Max. Drawdown	-2.29%	-4.37%	-4.59%	-17.87%	-6.06%	-40.94%
VaR 95 \ 99				-24.7% \ -31.4%		-30.2% \ -54.8%
CVaR 95 \ 99				-29.8% \ -36.2%		-47.0% \ -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 13.8%
- JPY 12.1%
- AUD 5.7%
- Others 27.0%



COMPOSITION BY COUNTRIES

- US 35.4%
- JP 12.1%
- AU 5.7%
- CA 5.7%
- Others 41.1%



TOP COMPONENTS AS OF 04-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
TRACTOR SUPPLY COMPANY	TSCO UW Equity	US	USD	0.26%
BAWAG GROUP AG	BG AV Equity	AT	EUR	0.31%
GEBERIT AG	GEBN SE Equity	CH	CHF	0.30%
ROYALTY PHARMA PLC- CL A	RPRX UW Equity	GB	USD	0.24%
KEWPIE (QP) CORP ORD	2809 JT Equity	JP	JPY	0.26%
PALANTIR TECHNOLOGIES INC	PLTR UN Equity	US	USD	0.31%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	0.29%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	0.28%
CORPAY INC	CPAY UN Equity	US	USD	0.24%
AUTOSTORE HOLDINGS LTD	AUTO NO Equity	BM	NOK	0.24%

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