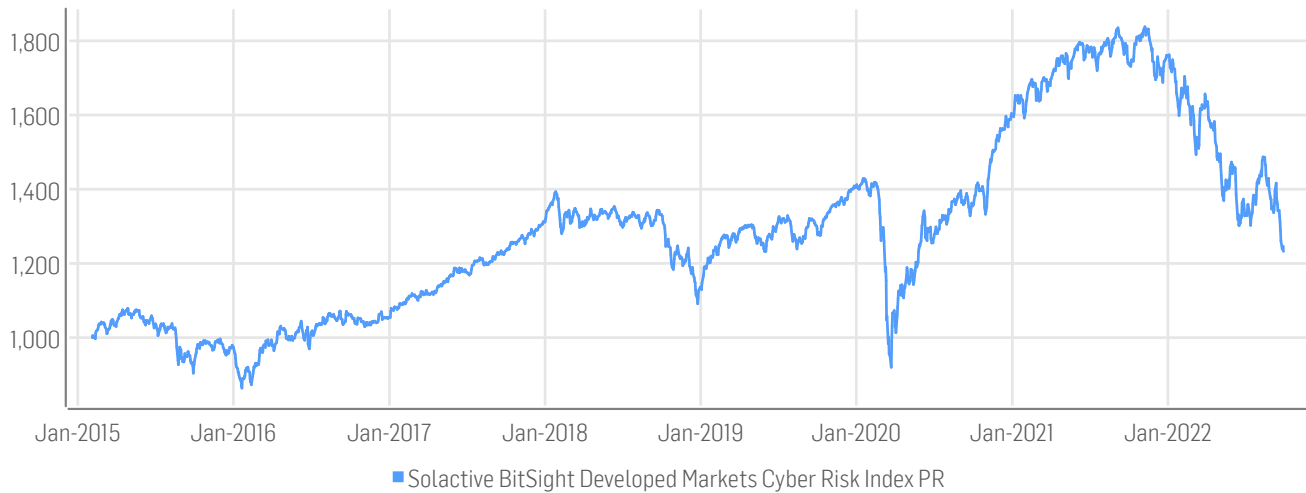


# FACTSHEET - AS OF 29-Sep-2022

## Solactive BitSight Developed Markets Cyber Risk Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | DE000SLOBQF7 | Base Value / Base Date | 1000 Points / 04.02.2015                    |
| Bloomberg / Reuters | / .SCYBERDP  | Last Price             | 1232.34                                     |
| Index Calculator    | Solactive AG | Dividends              | Not included                                |
| Index Type          | Price 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       | 406          |                        |   |

## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -10.31% | -7.42%  | -24.11% | -28.87%         | -30.02% | 23.23%          |
| Performance (p.a.) |         |         |         |                 |         | 2.77%           |
| Volatility (p.a.)  | 20.27%  | 19.46%  | 20.66%  | 18.73%          | 20.42%  | 14.15%          |
| High               | 1416.60 | 1487.11 | 1636.32 | 1838.06         | 1762.45 | 1838.06         |
| Low                | 1232.34 | 1232.34 | 1232.34 | 1232.34         | 1232.34 | 863.78          |
| Sharpe Ratio*      | -3.77   | -1.53   | -2.22   | -1.72           | -2.01   | -0.01           |
| Max. Drawdown      | -13.01% | -17.13% | -24.69% | -32.95%         | -30.08% | -35.59%         |
| VaR 95 \ 99        |         |         |         | -31.1% \ -48.0% |         | -21.6% \ -39.2% |
| CVaR 95 \ 99       |         |         |         | -41.7% \ -60.4% |         | -35.1% \ -63.8% |

\* 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 38.7%
- JPY 14.5%
- EUR 11.1%
- AUD 6.7%
- Others 29.1%



## COMPOSITION BY COUNTRIES

- US 34.6%
- JP 14.5%
- AU 6.4%
- CA 6.4%
- Others 38.1%



## TOP COMPONENTS AS OF 29-Sep-2022

| Company                            | Ticker          | Country | Currency | Index Weight (%) |
|------------------------------------|-----------------|---------|----------|------------------|
| PILBARA MINERALS LTD               | PLS AT Equity   | AU      | AUD      | 0.44%            |
| WISE PLC - A                       | WISE LN Equity  | GB      | GBP      | 0.38%            |
| AVEVA GROUP PLC                    | AVV LN Equity   | GB      | GBP      | 0.35%            |
| WIX.COM LTD                        | WIX UW Equity   | IL      | USD      | 0.35%            |
| TRADE DESK INC/THE -CLASS A        | TTD UQ Equity   | US      | USD      | 0.35%            |
| ORRON ENERGY AB                    | ORRON SS Equity | SE      | SEK      | 0.34%            |
| IGO LTD                            | IGO AT Equity   | AU      | AUD      | 0.34%            |
| ALLKEM LTD                         | AKE AT Equity   | AU      | AUD      | 0.33%            |
| ISETAN MITSUKOSHI HOLDINGS LTD ORD | 3099 JT Equity  | JP      | JPY      | 0.32%            |
| ALBEMARLE CORP                     | ALB UN Equity   | US      | USD      | 0.32%            |

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