

FACTSHEET - AS OF 20-Mar-2023

Solactive BitSight Developed Markets Cyber Risk Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQ65	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERDN	Last Price	1577.78
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	392		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.08%	1.19%	5.63%	-13.63%	0.62%	57.78%
Performance (p.a.)						5.78%
Volatility (p.a.)	13.66%	14.11%	19.10%	19.86%	14.36%	14.45%
High	1682.85	1753.73	1753.73	1869.31	1753.73	2063.27
Low	1564.08	1554.80	1385.13	1385.13	1564.08	878.08
Sharpe Ratio*	-4.25	0.03	0.38	-0.93	-0.12	0.08
Max. Drawdown	-7.06%	-10.81%	-10.81%	-25.90%	-10.81%	-35.44%
VaR 95 \ 99				-31.0% \ -47.9%		-22.5% \ -38.2%
CVaR 95 \ 99				-41.5% \ -60.4%		-34.8% \ -61.4%

* 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 39.3%
- JPY 15.6%
- EUR 13.1%
- CAD 7.0%
- Others 25.0%



COMPOSITION BY COUNTRIES

- US 34.6%
- JP 15.6%
- CA 7.0%
- AU 5.5%
- Others 37.3%



TOP COMPONENTS AS OF 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
CATALENT INC	CTLT UN Equity	US	USD	0.34%
WEST PHARMACEUTICAL SERVICES INC	WST UN Equity	US	USD	0.34%
ADVANTEST CORP ORD	6857 JT Equity	JP	JPY	0.33%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	0.32%
ANSYS INC	ANSS UW Equity	US	USD	0.32%
SEA LTD	SE UN Equity	KY	USD	0.31%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	0.31%
DEMANT A/S	DEMANT DC Equity	DK	DKK	0.31%
XERO LTD	XRO AT Equity	NZ	AUD	0.31%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	0.30%

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