

FACTSHEET - AS OF 29-Nov-2021

Solactive BitSight Developed Markets Cyber Risk Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQH3	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERDT	Last Price	2017.11
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	411		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.11%	-3.23%	-1.56%	13.47%	10.65%	101.71%
Performance (p.a.)	-	-	-	-	-	10.84%
Volatility (p.a.)	10.40%	9.88%	9.61%	10.29%	10.45%	13.23%
High	2125.06	2125.06	2125.06	2125.06	2125.06	2125.06
Low	2017.11	2000.34	1976.91	1771.94	1812.38	881.68
Sharpe Ratio	-3.08	-1.28	-0.35	1.29	1.09	0.79
Max. Drawdown	-5.08%	-5.43%	-5.43%	-5.43%	-5.43%	-35.36%
VaR 95 \ 99				-19.0% \ -30.6%		-18.2% \ -36.0%
CVaR 95 \ 99				-25.2% \ -32.2%		-32.2% \ -62.9%

COMPOSITION BY CURRENCIES

- USD 41.5%
- JPY 14.4%
- EUR 10.8%
- AUD 6.4%
- Others 26.9%



COMPOSITION BY COUNTRIES

- US 36.7%
- JP 14.4%
- AU 6.1%
- GB 6.1%
- Others 36.6%



TOP COMPONENTS AS OF 29-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
LUCID GROUP INC	LCID UW Equity	US	USD	0.38%
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	0.38%
BYD ELECTRONIC (INTERNATIONAL) CO LTD	285 HK Equity	HK	HKD	0.33%
MODERNA INC	MRNA UW Equity	US	USD	0.33%
XILINX INC	XLNX UW Equity	US	USD	0.30%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	0.30%
MINERAL RESOURCES LTD ORD	MIN AT Equity	AU	AUD	0.29%
CANADA GOOSE HOLDINGS INC	GOOS CT Equity	CA	CAD	0.29%
JS GLOBAL LIFESTYLE CO LTD	1691 HK Equity	KY	HKD	0.28%
NOVA LTD	NVMI IT Equity	IL	ILS	0.28%

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