

FACTSHEET - AS OF 09-May-2025

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	2251.05
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	351		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	12.48%	3.93%	5.09%	12.62%	8.66%	125.11%
Performance (p.a.)						8.23%
Volatility (p.a.)	12.40%	18.40%	14.46%	12.74%	16.04%	13.97%
High	2251.05	2251.05	2251.05	2251.05	2251.05	2251.05
Low	2001.30	1934.17	1934.17	1911.41	1934.17	881.68
Sharpe Ratio*	25.35	0.69	0.44	0.67	1.39	0.28
Max. Drawdown	-0.47%	-12.56%	-12.56%	-12.56%	-12.56%	-35.36%
VaR 95 \ 99				-17.6% \ -44.4%		-21.4% \ -36.5%
CVaR 95 \ 99				-33.5% \ -69.4%		-33.4% \ -59.6%

* 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 40.5%
- EUR 14.2%
- JPY 14.2%
- CAD 6.2%
- Others 24.8%



COMPOSITION BY COUNTRIES

- US 35.4%
- JP 14.2%
- CA 6.2%
- AU 5.1%
- Others 39.0%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	0.32%
OCCIDENTAL PETROLEUM CORP	OXY UN Equity	US	USD	0.31%
CORTEVA INC	CTVA UN Equity	US	USD	0.31%
ORICA LTD ORD	ORI AT Equity	AU	AUD	0.31%
MERCADOLIBRE INC	MELI UW Equity	US	USD	0.31%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	0.31%
ADVANTEST CORP ORD	6857 JT Equity	JP	JPY	0.30%
DRAFTKINGS INC	DKNG UW Equity	US	USD	0.30%
HALLIBURTON CO	HAL UN Equity	US	USD	0.30%
CCC SA	CCC PW Equity	PL	PLN	0.30%

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