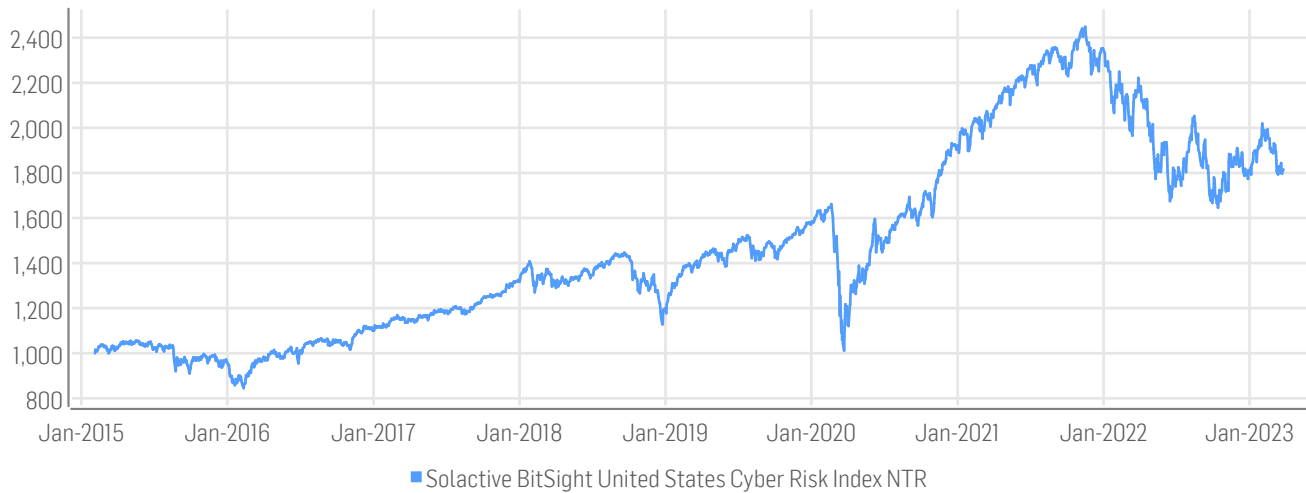


# FACTSHEET - AS OF 27-Mar-2023

## Solactive BitSight United States Cyber Risk Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBQK7	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERUN	Last Price	1815.45
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	128		

## STATISTICS

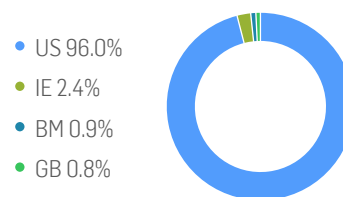
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.09%	1.15%	5.41%	-16.33%	0.77%	81.55%
Performance (p.a.)						7.60%
Volatility (p.a.)	21.47%	19.86%	25.20%	26.98%	19.71%	20.12%
High	1930.83	2019.35	2019.35	2185.14	2019.35	2448.61
Low	1793.32	1773.39	1646.19	1646.19	1792.64	845.14
Sharpe Ratio*	-2.08	-0.00	0.26	-0.79	-0.08	0.14
Max. Drawdown	-7.12%	-11.19%	-11.19%	-24.66%	-11.19%	-39.11%
VaR 95 \ 99				-46.0% \ -70.0%		-32.6% \ -56.7%
CVaR 95 \ 99				-60.7% \ -73.9%		-50.0% \ -86.4%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 27-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
WEST PHARMACEUTICAL SERVICES INC	WST UN Equity	US	USD	1.06%
CATALENT INC	CTLT UN Equity	US	USD	1.06%
ANSYS INC	ANSS UW Equity	US	USD	0.99%
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	0.98%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	0.97%
CLOROX COMPANY	CLX UN Equity	US	USD	0.94%
GE HEALTHCARE TECHNOLOGIES INC	GEHC UW Equity	US	USD	0.93%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	0.93%
KROGER CO	KR UN Equity	US	USD	0.93%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.90%

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