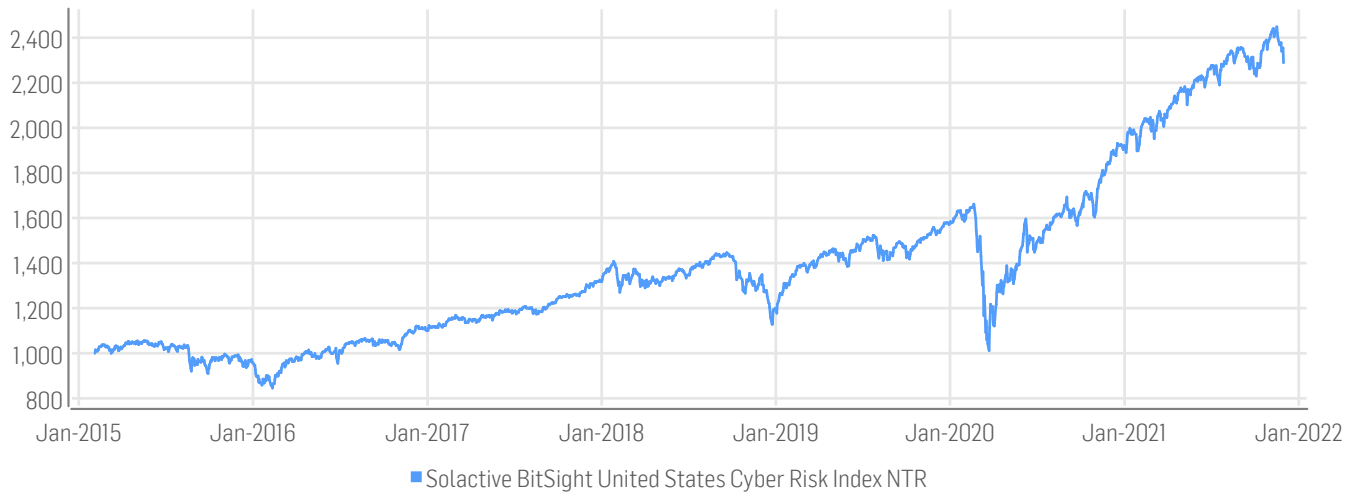


# FACTSHEET - AS OF 30-Nov-2021

## Solactive BitSight United States Cyber Risk Index NTR

### HISTORICAL PERFORMANCE



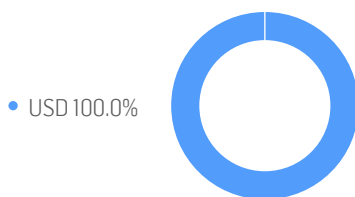
### CHARACTERISTICS

ISIN / WKN	DE000SLOBQK7	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERUN	Last Price	2288.55
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	135		

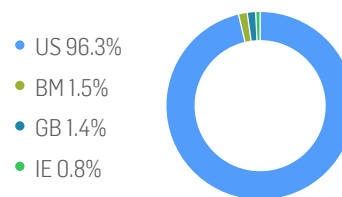
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.80%	-2.62%	3.73%	20.91%	19.11%	128.86%
Performance (p.a.)	-	-	-	-	-	12.91%
Volatility (p.a.)	14.91%	13.67%	12.34%	13.45%	13.70%	18.67%
High	2448.61	2448.61	2448.61	2448.61	2448.61	2448.61
Low	2288.55	2229.83	2180.74	1875.92	1890.43	845.14
Sharpe Ratio	-2.53	-0.76	0.61	1.55	1.51	0.67
Max. Drawdown	-6.54%	-6.54%	-6.54%	-6.54%	-6.54%	-39.11%
VaR 95 \ 99				-23.7% \ -41.8%		-27.0% \ -52.1%
CVaR 95 \ 99				-32.1% \ -44.7%		-47.2% \ -88.7%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 30-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	1.12%
LUCID GROUP INC	LCID UW Equity	US	USD	1.12%
MODERNA INC	MRNA UW Equity	US	USD	0.97%
XILINX INC	XLNX UW Equity	US	USD	0.90%
D R HORTON INC	DHI UN Equity	US	USD	0.85%
DATADOG INC	DDOG UW Equity	US	USD	0.84%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	0.82%
NVR INC	NVR UN Equity	US	USD	0.81%
DOMINOS PIZZA INC	DPZ UN Equity	US	USD	0.80%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	0.80%

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