

FACTSHEET - AS OF 20-May-2022

Solactive BitSight Europe Cyber Risk Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQP6	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERET	Last Price	1501.60
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	117		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.25%	-13.50%	-22.64%	-21.69%	-22.30%	50.16%
Performance (p.a.)						5.74%
Volatility (p.a.)	27.85%	31.44%	27.00%	21.41%	28.97%	19.45%
High	1674.47	1733.95	1936.30	2020.50	1936.30	2020.50
Low	1432.22	1432.22	1432.22	1432.22	1432.22	879.49
Sharpe Ratio*	-2.66	-1.44	-1.53	-1.06	-1.69	0.25
Max. Drawdown	-14.47%	-17.50%	-26.21%	-29.12%	-26.03%	-38.79%
VaR 95 \ 99				-37.1% \ -74.1%		-28.9% \ -54.8%
CVaR 95 \ 99				-52.1% \ -77.4%		-47.5% \ -86.8%

* 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).

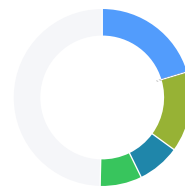
COMPOSITION BY CURRENCIES

- EUR 44.0%
- GBP 21.1%
- SEK 14.6%
- NOK 6.8%
- Others 13.5%



COMPOSITION BY COUNTRIES

- GB 20.3%
- SE 14.6%
- NL 7.8%
- DE 7.6%
- Others 49.6%



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	0.99%
VITROLIFE AB	VITR SS Equity	SE	SEK	0.99%
ALLEGRO.EU SA	ALE PW Equity	LU	PLN	0.95%
ELEKTA AB	EKTAB SS Equity	SE	SEK	0.94%
ALLFUNDS GROUP PLC	ALLFG NA Equity	GB	EUR	0.93%
FLUTTER ENTERTAINMENT PLC	FLTR ID Equity	IE	EUR	0.92%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	0.91%
PROSUS NV	PRX NA Equity	NL	EUR	0.91%
ADEVINTA ASA	ADE NO Equity	NO	NOK	0.90%
KGHM POLSKA MIEDZ SA	KGH PW Equity	PL	PLN	0.90%

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