

FACTSHEET - AS OF 26-Nov-2021

Solactive BitSight Pacific Cyber Risk Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

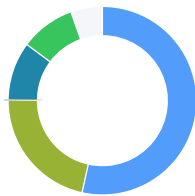
ISIN / WKN	DE000SLOBQQ4	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERPP	Last Price	1425.51
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.02.2015
Index Members	128		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.48%	-4.55%	-7.42%	-1.40%	-3.87%	42.55%
Performance (p.a.)	-	-	-	-	-	5.34%
Volatility (p.a.)	11.77%	11.14%	11.24%	12.49%	12.60%	14.34%
High	1483.08	1559.95	1561.31	1579.55	1579.55	1579.55
Low	1425.51	1425.51	1425.51	1425.51	1425.51	863.87
Sharpe Ratio	-2.98	-1.56	-1.31	-0.15	-0.38	0.34
Max. Drawdown	-3.88%	-8.62%	-8.70%	-9.75%	-9.75%	-34.82%
VaR 95 \ 99				-21.7% \ -30.0%		-22.5% \ -43.1%
CVaR 95 \ 99				-28.3% \ -43.3%		-34.4% \ -55.6%

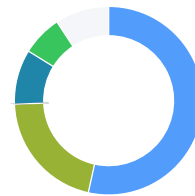
COMPOSITION BY CURRENCIES

- JPY 53.5%
- AUD 21.6%
- HKD 10.1%
- SGD 9.4%
- Others 5.4%



COMPOSITION BY COUNTRIES

- JP 53.5%
- AU 20.9%
- SG 9.4%
- HK 7.0%
- Others 9.2%



TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
BYD ELECTRONIC (INTERNATIONAL) CO LTD	285 HK Equity	HK	HKD	1.08%
CHINA EVERGRANDE NEW ENERGY VEHICLE GROUP LTD	708 HK Equity	HK	HKD	1.07%
SEGA SAMMY HOLDINGS INC	6460 JT Equity	JP	JPY	0.91%
JOYY INC	YY UW Equity	KY	USD	0.91%
JS GLOBAL LIFESTYLE CO LTD	1691 HK Equity	KY	HKD	0.90%
GALAXY ENTERTAINMENT GP.	27 HK Equity	HK	HKD	0.89%
MINERAL RESOURCES LTD ORD	MIN AT Equity	AU	AUD	0.89%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	0.88%
NISSAN CHEMICAL CORP	4021 JT Equity	JP	JPY	0.86%
APA GROUP	APA AT Equity	AU	AUD	0.86%

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