

## FACTSHEET - AS OF 23-Mar-2023

# Solactive BitSight United States Technology Cyber Risk Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBQT8	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SCYBUSTP	Last Price	2239.14
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 07.05.2015
Index Members	30		

## STATISTICS

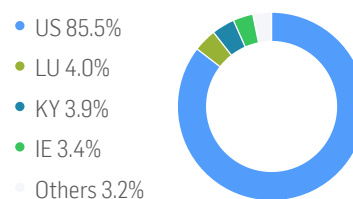
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.89%	10.86%	0.88%	-32.01%	9.25%	123.91%
Performance (p.a.)						10.78%
Volatility (p.a.)	31.76%	35.19%	40.99%	45.86%	35.58%	28.00%
High	2322.27	2522.99	2522.99	3422.15	2522.99	4755.45
Low	2137.71	1973.16	1973.16	1973.16	1983.96	830.92
Sharpe Ratio*	-0.80	1.35	-0.07	-0.81	1.21	0.22
Max. Drawdown	-7.95%	-15.27%	-17.21%	-42.34%	-15.27%	-58.51%
VaR 95 \ 99				-79.1% \ -102.0%		-48.9% \ -80.2%
CVaR 95 \ 99				-93.1% \ -114.8%		-70.0% \ -100.7%

\* 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 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	4.11%
SPOTIFY TECHNOLOGY SA	SPOT UN Equity	LU	USD	3.96%
OKTA INC	OKTA UW Equity	US	USD	3.95%
GLOBALFOUNDRIES INC	GFS UW Equity	KY	USD	3.94%
ROBLOX CORP	RBLX UN Equity	US	USD	3.93%
SNAP INC	SNAP UN Equity	US	USD	3.92%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	3.91%
APPROVIN CORP	APP UW Equity	US	USD	3.79%
ON SEMICONDUCTOR CORPORATION	ON UW Equity	US	USD	3.72%
DOORDASH INC	DASH UN Equity	US	USD	3.66%

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