

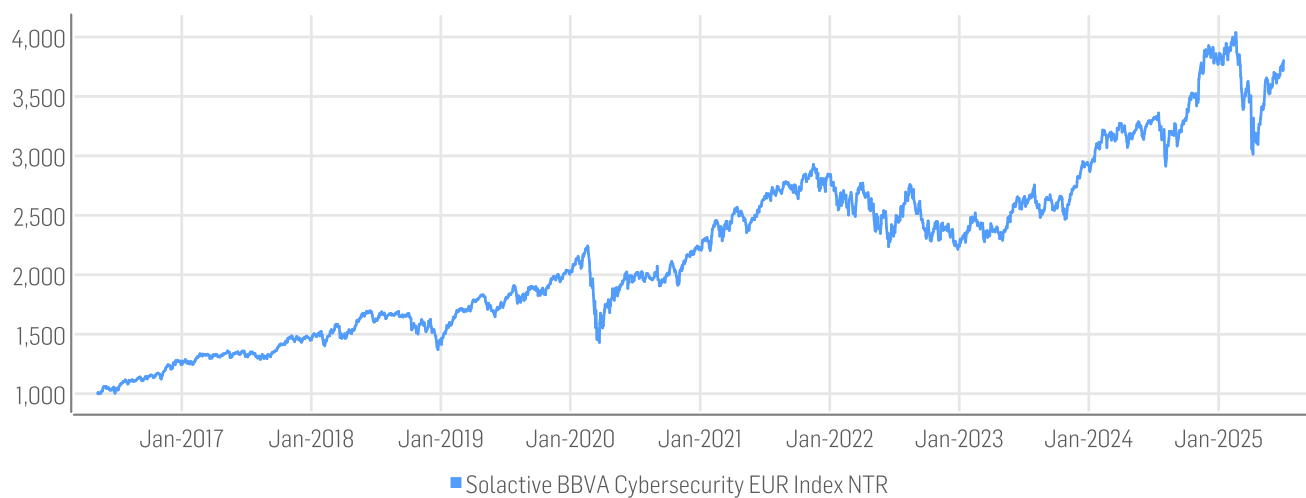
FACTSHEET - AS OF 03-Jul-2025

Solactive BBVA Cybersecurity EUR Index NTR

DESCRIPTION

Solactive BBVA Cybersecurity Index selects companies in the frontline of digital security; providing data protection and cyber-risk insurance, creating secure online transaction platforms and heeding the call for cyber defense, thanks to the low-latency network infrastructure and components.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEDJ1 / SLOEDJ	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	SBVCYBEN Index/ .SBVCYBEN	Last Price	3802.96
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	EUR	History	Available daily back to 09.05.2016
Index Members	50		

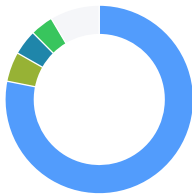
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.05%	24.24%	-1.56%	14.26%	0.75%	280.30%
Performance (p.a.)						15.72%
Volatility (p.a.)	14.60%	32.04%	29.02%	24.71%	28.78%	21.23%
High	3802.96	3802.96	4037.58	4037.58	4037.58	4037.58
Low	3612.15	3014.59	3014.59	2913.60	3014.59	998.16
Sharpe Ratio*	4.12	4.35	-0.17	0.51	-0.01	0.65
Max. Drawdown	-2.42%	-6.66%	-25.34%	-25.34%	-25.34%	-36.18%
VaR 95 \ 99				-36.9% \ -91.3%		-32.1% \ -57.7%
CVaR 95 \ 99				-61.2% \ -107.6%		-50.9% \ -88.6%

* 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).

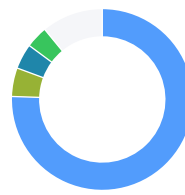
COMPOSITION BY CURRENCIES

- USD 78.1%
- KRW 5.1%
- HKD 4.3%
- CAD 3.9%
- Others 8.5%



COMPOSITION BY COUNTRIES

- US 75.5%
- KR 5.1%
- KY 4.5%
- CA 3.9%
- Others 10.9%



TOP COMPONENTS AS OF 03-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	4.99%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.56%
SK HYNIX INC	000660 KP Equity	KR	KRW	4.33%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	4.20%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.19%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	4.13%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	4.03%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	3.94%
SHOPIFY INC	SHOP CT Equity	CA	CAD	3.93%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	3.77%

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