

FACTSHEET - AS OF 14-Jan-2022

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

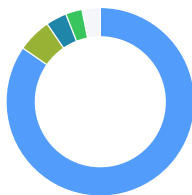
ISIN / WKN	DE000SLOEDJ1 / SLOEDJ	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	SBVCYBEN Index / .SBVCYBEN	Last Price	2728.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.05.2016
Index Members	50		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.83%	-2.40%	2.60%	18.54%	-3.54%	172.84%
Performance (p.a.)						19.31%
Volatility (p.a.)	20.72%	18.79%	16.17%	16.66%	18.19%	21.04%
High	2847.37	2928.87	2928.87	2928.87	2844.32	2928.87
Low	2700.52	2700.52	2623.66	2204.15	2707.65	998.16
Max. Drawdown	-4.91%	-7.80%	-7.80%	-8.33%	-4.81%	-36.18%
VaR 95 \ 99				-30.5% \ -42.2%		-30.9% \ -62.0%
CVaR 95 \ 99				-38.2% \ -44.9%		-51.3% \ -94.5%

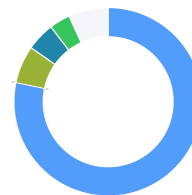
COMPOSITION BY CURRENCIES

- USD 84.6%
- EUR 5.8%
- KRW 3.6%
- CHF 2.8%
- Others 3.1%



COMPOSITION BY COUNTRIES

- US 78.3%
- CH 6.5%
- NL 4.9%
- KR 3.6%
- Others 6.8%



TOP COMPONENTS AS OF 14-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.44%
ORACLE CORP	ORCL UN Equity	US	USD	5.11%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.89%
LOCKHEED MARTIN CORP	LMT UN Equity	US	USD	4.39%
CHUBB LTD	CB UN Equity	CH	USD	3.95%
FISERV INC	FISV UW Equity	US	USD	3.74%
ANALOG DEVICES INC	ADI UW Equity	US	USD	3.72%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.58%
XILINX INC	XLNX UW Equity	US	USD	3.56%
FIDELITY NATIONAL INFORMATION SERVICES INC	FIS UN Equity	US	USD	3.52%

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