

FACTSHEET – September 20, 2023

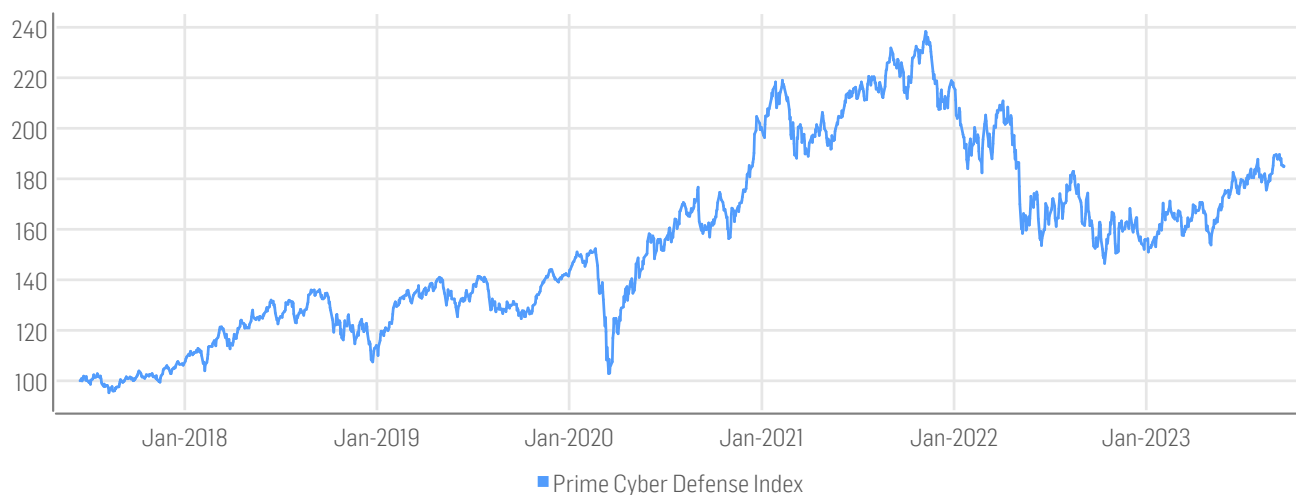
Prime Cyber Defense Index

DESCRIPTION

The world is more connected than ever before—the range of activities we conduct online is also wider than ever before, and now encompasses banking, shopping, gaming, investing, and much more. In addition, the Internet of Things (IoT)—already making minor inroads with consumers via internet-connected devices including air conditioners, refrigerators, and home security systems—is expected to expand significantly in the coming years with the advent of 5G wireless technology. There is a risk to our growing interconnectedness, however: individuals and companies are now more vulnerable than ever to hacks, data breaches, and identity theft. Cybercrime is one of the fastest-growing threats to global security. The Prime Cyber Defense Index was designed to measure the performance of companies engaged in the fight against cybercrime. To be considered as part of The Prime Cyber Defense Index a company must either: i. Engage in providing Cyber Defense applications or services as a vital component of its overall business, or ii. Provide hardware or software for Cyber Defense activities as a vital component of its overall business, in addition to satisfying additional eligibility requirements.

The index is calculated on a Price Return, Net Total Return, and Gross Total Return basis. The data included herein uses the Gross Total Return version of the index.

HISTORICAL PERFORMANCE



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CHARACTERISTICS

ISIN / WKN	DE000SLA3UE7 / SLA3UE	Base Value / Base Date	100 Points / 16.06.2017
Bloomberg / Reuters	PCYBER Index / .PCYBER	Last Price	185.02
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Gross Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 16.06.2017
Index Members	50		

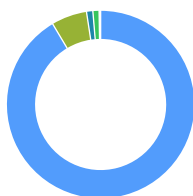
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.27%	4.40%	13.43%	20.64%	18.63%	85.02%
Performance (p.a.)						10.33%
Volatility (p.a.)	13.77%	16.25%	17.32%	22.14%	18.64%	23.46%
High	189.64	189.64	189.64	189.64	189.64	238.36
Low	178.91	174.05	153.78	146.49	151.00	95.25
Sharpe Ratio*	3.10	0.85	1.38	0.71	1.15	0.21
Max. Drawdown	-2.57%	-6.51%	-9.91%	-10.26%	-10.18%	-38.54%
VaR 95 \ 99				-36.4% \ -55.3%		-39.5% \ -61.5%
CVaR 95 \ 99				-46.8% \ -58.5%		-56.3% \ -89.9%

* 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).

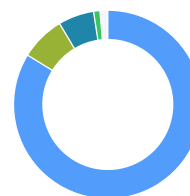
Composition by Currencies

- USD 91.5%
- GBP 6.1%
- CAD 1.1%
- JPY 1.1%
- Others 0.3%



Composition by Countries

- US 83.8%
- IL 7.7%
- GB 6.1%
- CA 1.1%
- Others 1.3%



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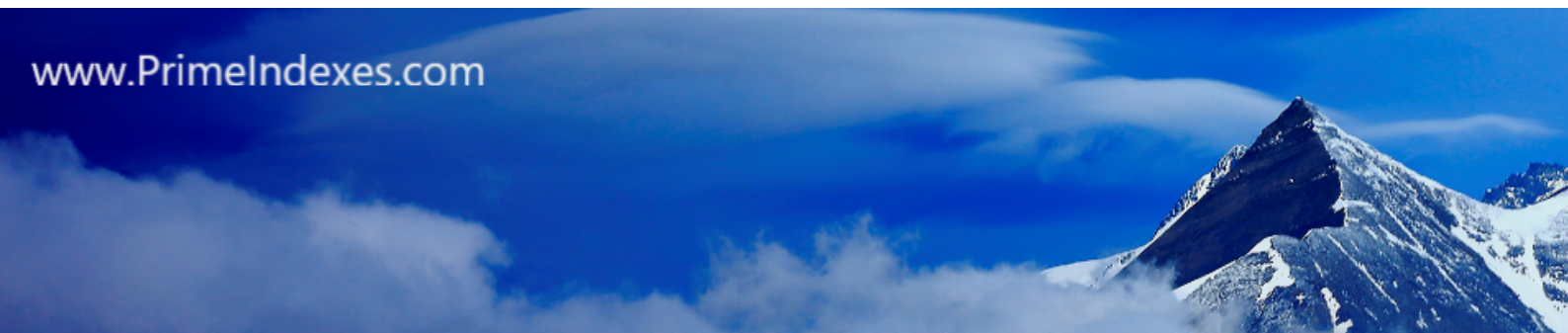
COMPONENTS AS OF 20-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
AKAMAI TECHNOLOGIES INC	AKAM UW Equity	US	USD	4.73%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	4.68%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	4.63%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	4.61%
OKTA INC	OKTA UW Equity	US	USD	4.58%
FORTINET INC	FTNT UW Equity	US	USD	4.58%
ZSCALER INC	ZS UW Equity	US	USD	4.53%
SPLUNK INC	SPLK UW Equity	US	USD	4.52%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	4.51%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	4.43%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	4.43%
VERISIGN INC	VRSN UW Equity	US	USD	4.43%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	4.41%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	4.23%
GEN DIGITAL INC	GEN UW Equity	US	USD	4.15%
F5 INC	FFIV UW Equity	US	USD	3.52%
JUNIPER NETWORKS INC	JNPR UN Equity	US	USD	3.33%
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	2.68%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	2.63%
SCIENCE APPLICATIONS INTERNATIONAL CORP	SAIC UN Equity	US	USD	2.17%
PARSONS CORP	PSN UN Equity	US	USD	2.16%
QUALYS INC	QLYS UW Equity	US	USD	2.04%
TENABLE HOLDINGS INC	TENB UW Equity	US	USD	1.98%
SENTINELONE INC	S UN Equity	US	USD	1.44%
VARONIS SYSTEMS INC	VRNS UW Equity	US	USD	1.26%
COMMVAULT SYSTEMS INC	CVLT UW Equity	US	USD	1.11%
BLACKBERRY LTD	BB CT Equity	CA	CAD	1.09%
RAPID7 INC	RPD UQ Equity	US	USD	1.05%
TREND MICRO INC	4704 JT Equity	JP	JPY	0.93%
QINETIQ GROUP PLC	QQ/ LN Equity	GB	GBP	0.77%
LIVERAMP HOLDINGS INC	RAMP UN Equity	US	USD	0.73%
NETSCOUT SYSTEMS INC	NTCT UW Equity	US	USD	0.72%
DARKTRACE PLC	DARK LN Equity	GB	GBP	0.57%
A10 NETWORKS INC	ATEN UN Equity	US	USD	0.38%
EVERBRIDGE INC	EVBG UQ Equity	US	USD	0.36%
N-ABLE INC	NABL UN Equity	US	USD	0.31%
RADWARE LTD	RDWR UW Equity	IL	USD	0.23%
SOLARWINDS CORP	SWI UN Equity	US	USD	0.16%
NCC GROUP PLC	NCC LN Equity	GB	GBP	0.15%
ONESPAN INC	OSPN UR Equity	US	USD	0.15%

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Company	Ticker	Country	Currency	Index Weight (%)
COGNYTE SOFTWARE LTD	CGNT UW Equity	IL	USD	0.13%
DIGITAL ARTS INC	2326 JT Equity	JP	JPY	0.10%
F-SECURE CORP	FSECURE FH Equity	FI	EUR	0.08%
WITHSECURE OYJ	WITH FH Equity	FI	EUR	0.05%
TELOS CORPORATION	TLS UQ Equity	US	USD	0.04%
CYBER SECURITY CLOUD INC	4493 JT Equity	JP	JPY	0.03%
ZEROFOX INC	ZFOX UQ Equity	US	USD	0.03%
SECUREWORKS CORP - A	SCWX UW Equity	US	USD	0.02%
ARQIT QUANTUM INC	ARQQ UR Equity	KY	USD	0.01%





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