

FACTSHEET – December 27, 2019

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



FACTSHEET – December 27, 2019

Prime Cyber Defense Index

CHARACTERISTICS

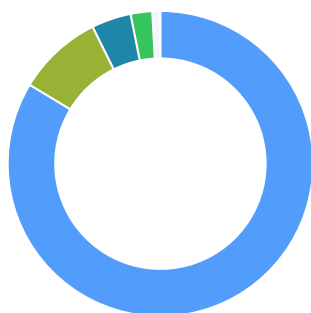
ISIN / WKN	DE000SLA3UE7 / SLA3UE	Base Value / Base Date	100 Points / 16.06.2017
Bloomberg / Reuters	PCYBER Index / .PCYBER	Last Price	142.05
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Gross Total Return	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 16.06.2017
Index Members	55		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.4%	12.8%	5.6%	24.6%	24.6%	42.1%
Performance (p.a.)	-	-	-	-	-	14.9%
Volatility (p.a.)	8.1%	11.9%	15.1%	16.8%	16.8%	17.7%
High	144.09	144.09	144.09	144.09	144.09	144.09
Low	139.10	124.62	124.62	110.02	110.02	95.25
Sharpe Ratio	-2.19	5.15	0.65	1.37	1.36	0.73
Max. Drawdown	-3.5%	-3.5%	-11.9%	-11.9%	-11.9%	-21.0%
VaR 95 \ 99				-28.0% \ -49.2%		-32.1% \ -51.7%
CVaR 95 \ 99				-40.1% \ -56.6%		-43.8% \ -59.7%

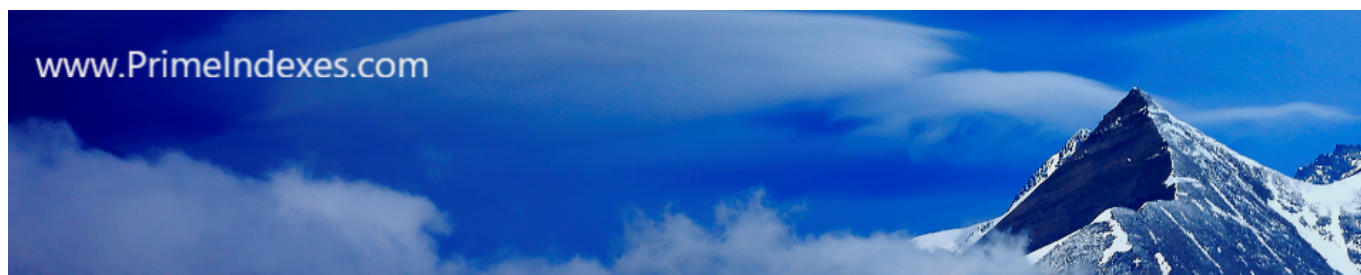
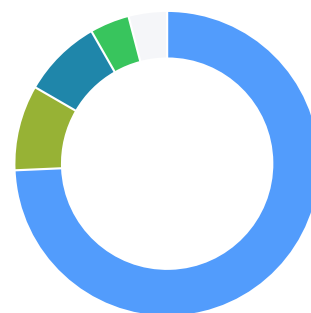
Composition by Currencies

- USD 83.6%
- GBP 9.0%
- JPY 4.2%
- SEK 2.3%
- Others 0.8%



Composition by Countries

- US 74.3%
- GB 9.0%
- IL 8.4%
- JP 4.2%
- Others 4.1%

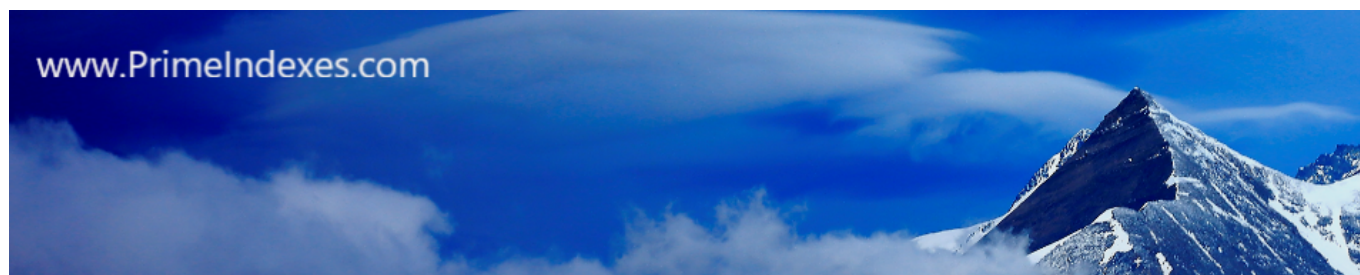


FACTSHEET – December 27, 2019

Prime Cyber Defense Index

COMPONENTS AS OF 27-Dec-2019

Company	Ticker	Country	Currency	Index Weight (%)
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	4.14%
SPLUNK INC	SPLK UW Equity	US	USD	3.34%
PALO ALTO NETWORKS INC	PANW UN Equity	US	USD	3.26%
PING IDENTITY HOLDING CORP	PING UN Equity	US	USD	3.13%
FORTINET INC	FTNT UW Equity	US	USD	2.92%
AKAMAI TECHNOLOGIES INC	AKAM UW Equity	US	USD	2.91%
NORTONLIFELOCK INC	NLOK UW Equity	US	USD	2.89%
AVAST PLC	AVST LN Equity	GB	GBP	2.89%
SAIC INC	SAIC UN Equity	US	USD	2.88%
CACI INTERNATIONAL INC -CL A	CACI UN Equity	US	USD	2.88%
JUNIPER NETWORKS INC	JNPR UN Equity	US	USD	2.88%
FIREEYE	FEYE UW Equity	US	USD	2.86%
SOLARWINDS CORP	SWI UN Equity	US	USD	2.83%
PROOFPOINT INC	PFPT UQ Equity	US	USD	2.81%
SAILPOINT TECHNOLOGIES HOLDING	SAIL UN Equity	US	USD	2.79%
SOPHOS GROUP PLC	SOPH LN Equity	GB	GBP	2.78%
CHECK POINT SOFTWARE TECH L ORD	CHKP UW Equity	IL	USD	2.78%
QUALYS INC	QLYS UW Equity	US	USD	2.74%
PARSONS CORP	PSN UN Equity	US	USD	2.72%
TREND MICRO INC	4704 JT Equity	JP	JPY	2.71%
COMMVAULT SYSTEMS INC	CVLT UW Equity	US	USD	2.70%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	2.62%
TENABLE HOLDINGS INC	TENB UW Equity	US	USD	2.59%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	2.55%
FINGERPRINT CARDS AB	FINGB SS Equity	SE	SEK	2.29%
TUFIN SOFTWARE TECHNOLOGIES LTD	TUFN UN Equity	IL	USD	1.98%
OKTA INC	OKTA UW Equity	US	USD	1.22%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	1.15%
SECUREWORKS CORP - A	SCWX UW Equity	US	USD	1.14%
ZSCALER INC	ZS UW Equity	US	USD	1.13%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	1.09%
VERISIGN INC	VRSN UW Equity	US	USD	1.09%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	1.08%
F5 NETWORKS INC	FFIV UW Equity	US	USD	1.05%
VERINT SYSTEMS INC	VRNT UW Equity	US	USD	1.03%
DIGITAL ARTS INC	2326 JT Equity	JP	JPY	1.01%
RADWARE LTD	RDWR UW Equity	IL	USD	1.00%
VARONIS SYSTEMS INC	VRNS UW Equity	US	USD	0.99%
RAPID7 INC	RPD UQ Equity	US	USD	0.97%
MANTECH INTERNATIONAL CORP-A	MANT UW Equity	US	USD	0.97%
EVERBRIDGE INC	EVBG UQ Equity	US	USD	0.96%



FACTSHEET – December 27, 2019

Prime Cyber Defense Index

Company	Ticker	Country	Currency	Index Weight (%)
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	0.96%
NETSCOUT SYSTEMS INC	NTCT UW Equity	US	USD	0.96%
ONESPAN INC	OSPN UR Equity	US	USD	0.95%
QINETIQ GROUP PLC	QQ/ LN Equity	GB	GBP	0.95%
MIMECAST LTD	MIME UW Equity	JE	USD	0.94%
ULTRA ELECTRONICS HOLDINGS PLC	ULE LN Equity	GB	GBP	0.94%
FORESCOUT TECHNOLOGIES INC	FSCT UQ Equity	US	USD	0.91%
AHNLAB INC	053800 KQ Equity	KR	KRW	0.71%
MOBILEIRON INC	MOBL UW Equity	US	USD	0.67%
ZIX CORP	ZIXI UW Equity	US	USD	0.62%
NCC GROUP PLC	NCC LN Equity	GB	GBP	0.52%
A10 NETWORKS INC	ATEN UN Equity	US	USD	0.50%
FFRI INC	3692 JT Equity	JP	JPY	0.46%
F-SECURE OYJ	FSC1V FH Equity	FI	EUR	0.14%



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