Specimen Global Cybersecurity Index

Net total return · USD · Specimen Indices Ltd

Index level
3,710.83

For information only. It is not possible to invest directly in an index. Performance before 15 January 2021 is back-tested (simulated).

SAMPLE — FICTITIOUS INDEX

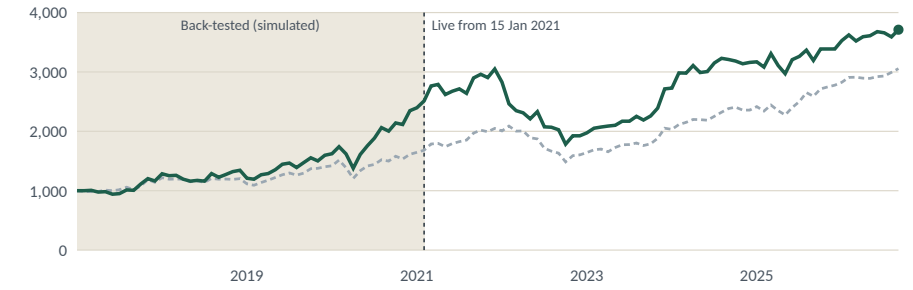
Index description

The index tracks listed companies in developed and selected emerging markets that earn at least half of their revenue from cybersecurity products and services, including network, cloud, endpoint, identity and data security. Constituents are weighted by free-float market capitalisation, capped at 6%.

Past performance does not predict future returns. Index returns do not reflect fees or costs, and back-tested (simulated) performance is not a reliable indicator of future results.

Index performance since base date

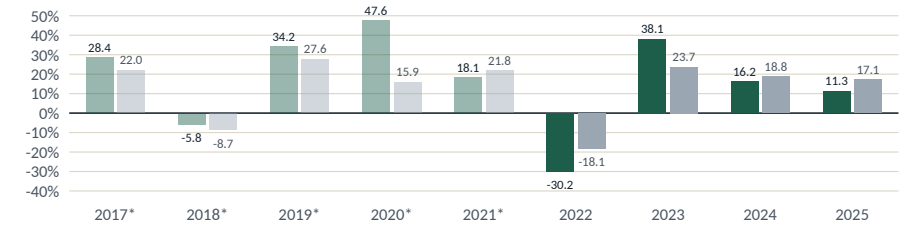
Base value 1,000 · USD · net total return



Specimen Global Cybersecurity Index — Parent: Specimen Developed Markets Index

Calendar year performance

% · USD · * back-tested (simulated)



Index — Parent index — Paler bars: back-tested

Performance

%

	INDEX	PARENT	DIFF.
Year to date	+5.2%	+8.1%	−2.90%
1 year	+16.1%	+18.0%	−1.89%
3 years p.a.	+19.2%	+20.2%	−1.00%
5 years p.a.	+5.1%	+9.2%	−4.10%
Since launch p.a.	+8.0%	+11.5%	−3.50%
Since base date p.a.*	+14.5%	+12.3%	+2.27%

12-month periods to 31 Aug

%

	INDEX	PARENT
Sep 2021–22	−30.1%	−17.1%
Sep 2022–23	+8.1%	+7.7%
Sep 2023–24	+46.6%	+35.4%
Sep 2024–25	−0.5%	+8.7%
Sep 2025–26	+16.1%	+18.0%

Source: Specimen Indices Ltd; USD, net total return. * Includes back-tested (simulated) data before 15 January 2021.

Key features

Index launch date	**15 Jan 2021**
Base date	**30 Dec 2016**
Base value	**1,000**
Currency	**USD**
Return variant	**Net total return**
Calculation	**Real-time, every 15 seconds**
Weighting	**Modified market cap, 6% cap**
Rebalancing	**Quarterly**
Reconstitution	**Semi-annual (Jun, Dec)**
Constituents	**42**
Bloomberg	**SPCYBRN Index**
ISIN	**XX000SPECIMEN**

Risk statistics

	INDEX	PARENT
Volatility, 3 years	14.4%	9.7%
Volatility, 5 years	16.8%	11.8%
Maximum drawdown*	-41.6%	-28.8%
Beta to parent, 3 years	1.27	1.00
Correlation, 3 years	0.85	1.00

Volatility annualised from monthly returns. * Since base date, including back-tested data.

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Specimen Global Cybersecurity Index

Constituents
42

Top 10 constituents

48.9% of index

COMPANY	COUNTRY	SEGMENT	WEIGHT
CrowdStrike	United States	Endpoint security	6.0%
Palo Alto Networks	United States	Network security	6.0%
Fortinet	United States	Network security	5.8%
Zscaler	United States	Cloud security	5.6%
Cloudflare	United States	Cloud security	5.3%
Check Point Software	Israel	Network security	4.9%
Okta	United States	Identity & access	4.4%
Akamai	United States	Cloud security	3.9%
Thales	France	Data security	3.6%
Trend Micro	Japan	Endpoint security	3.4%

Fundamentals

Price / earnings (fwd)	**38.2x**
Price / sales	**9.6x**
Dividend yield	**0.4%**
Wtd avg market cap	**USD 48bn**
Median market cap	**USD 9.8bn**
Avg revenue from theme	**81%**

Index identifiers

VARIANT	BLOOMBERG	RIC
Price return	**SPCYBR Index**	**.SPCYBR**
Net total return	**SPCYBRN Index**	**.SPCYBRN**
Gross total return	**SPCYBRG Index**	**.SPCYBRG**

Segment allocation

Network security	**24.6%**
Cloud security	**18.9%**
Endpoint security	**15.2%**
Identity & access	**13.8%**
Security services	**11.4%**
Data security	**8.7%**
Other	**7.4%**

Country allocation

United States	**72.4%**
Israel	**8.1%**
Japan	**5.2%**
France	**3.6%**
United Kingdom	**3.3%**
Canada	**2.4%**
Other	**5.0%**

Index administrator

Administrator	**Specimen Indices Ltd**
Calculation agent	**Example Index Calculation Services**
Licensing	**[licensing email]**

Market capitalisation

Large (over USD 10bn)	**71.5%**
Mid (USD 2–10bn)	**23.8%**
Small (under USD 2bn)	**4.7%**

Methodology in brief

- Universe: developed and selected emerging markets
- Theme: at least 50% of revenue from cybersecurity
- Size and liquidity: market cap over USD 500m; 3-month average daily traded value over USD 2m
- Exclusions: UN Global Compact violators and controversial weapons

Important information

Sample document. Produced by autoFactsheet for demonstration only. The index, identifiers, administrator, calculation agent and all figures are fictitious. Company names are used for illustration only and their weights are invented.

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Administrator. Specimen Indices Ltd is the administrator of the index. [Benchmark regulation status: insert authorisation or registration details.] The benchmark statement and full index methodology are available at [website].

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