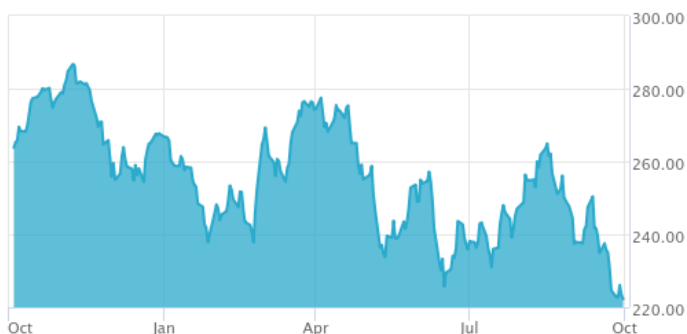


BlueStar[®] Total Security Index

The BlueStar[®] Total Security Index (BTOT) tracks the performance of the largest and most liquid companies in the global defense and cyber securities industries. This is a modified market cap-weighted index, and only includes companies that generate at least 33% of their revenue from products and services relating to defense security, cyber security, and or actionable intelligence.

Key Features



All Time High/Low **52-Week High/Low**

Total Return Net Index 286.72/82.88 286.72/222.26

Size and Liquidity Requirements

Float-adjusted market capitalization of at least 500 mln USD. Six-month average-daily-value-traded of at least 1 mln USD.

Universe

Companies that offer products and services related to defense, security, or cyber security technologies.

Diversification

Companies are equally weighted within tiers.

Review

Semi-annual in June and December.

Index Data

INDEX PARAMETERS

| | | | |
|--------------------|-------------|--------------------------------|----------|
| Launch Date | 31 May 2022 | Components | 92 |
| Type | Sector | Volatility (250 days) | 21.55 |
| Currency | USD | Full MCap bn USD | 1,214.46 |
| Base Date | 31 Dec 2015 | Float MCap bn USD | 845.31 |
| Base Value | 100.00 | Correlation* (250 days) | 0.76 |

* MSCI World Aerospace and Defense GICS 3

FUNDAMENTALS*

| | |
|--------------------------------|--------|
| Price/Earnings Trailing | 305.64 |
| Price/Book | 2.84 |
| Price/Sales | 1.80 |
| Price/Cash Flow | 14.48 |
| Dividend Yield | 0.82 |

* as of 30 Sep 2022

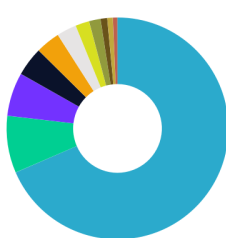
ANNUALISED PERFORMANCE*

| | |
|----------------|---------|
| 1 Month | -9.72% |
| 1 Year | -16.31% |
| 3 Years | 6.36% |
| 5 Years | 9.58% |
| 7 Years | 12.56% |

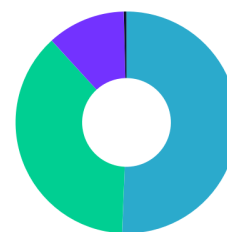
* Total Return Net Index

Country and Size Weightings

| Country | Count | Weight |
|----------------|-------|--------|
| United States | 59 | 68.52% |
| United Kingdom | 8 | 8.32% |
| Israel | 5 | 6.35% |
| France | 5 | 4.23% |
| Japan | 4 | 3.56% |
| Sweden | 4 | 2.87% |
| Canada | 2 | 2.02% |
| Germany | 2 | 1.67% |
| Brazil | 1 | 0.99% |
| Italy | 1 | 0.81% |
| Spain | 1 | 0.66% |



■ US
■ GB
■ IL
■ FR
■ JP
■ SE
■ CA
■ DE
■ BR
■ IT
■ ES



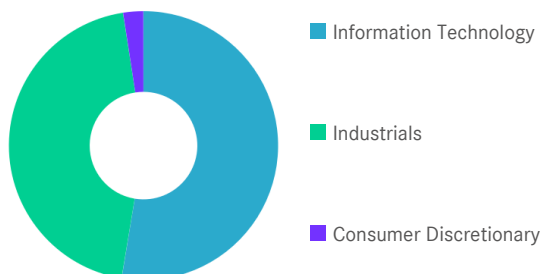
■ Large-Cap
■ Mid-Cap
■ Small-Cap
■ Micro-Cap

| Size | Count | Weight |
|-----------------------------|-------|--------|
| Large-Cap (> 6 bn) | 43 | 50.64% |
| Mid-Cap (1.5 bn - 6 bn) | 34 | 37.57% |
| Small-Cap (0.2 bn - 1.5 bn) | 14 | 11.39% |
| Micro-Cap (0.0 bn - 0.2 bn) | 1 | 0.39% |

BlueStar® Total Security Index

Sector Weightings

| Sector | Count | Weight |
|------------------------|-------|--------|
| Information Technology | 44 | 52.62% |
| Industrials | 45 | 44.95% |
| Consumer Discretionary | 3 | 2.43% |



Index Components

| Top Components by Weight | Country | Weight | Best Performing Components | YTD | 1 Day |
|----------------------------|---------|--------|-----------------------------|---------|--------|
| PING IDENTITY HOLDING CORP | US | 2.43% | GB Group PLC | -31.44% | 4.16% |
| CYBERARK SOFTWARE | IL | 1.77% | ROLLS-ROYCE HOLDING PLC | -53.33% | 3.14% |
| SENTINELONE INC | US | 1.76% | SAAB AB B | 24.93% | 3.09% |
| ZSCALER INC | US | 1.76% | Securitas AB B | -36.38% | 3.01% |
| QUALYS INC | US | 1.75% | Assa Abloy B | -37.53% | 2.89% |
| CROWDSTRIKE HOLDINGS INC | US | 1.69% | | | |
| VeriSign Inc | US | 1.63% | | | |
| CLOUDFLARE INC - CLASS A | US | 1.62% | | | |
| Palo Alto Networks Inc. | US | 1.60% | | | |
| GB Group PLC | GB | 1.59% | | | |
| NortonLifeLock Inc. | US | 1.52% | | | |
| Trend Micro Inc | JP | 1.50% | | | |
| Subtotal | | 20.59% | | | |
| | | | Worst Performing Components | YTD | 1 Day |
| | | | Fingerprint Cards B | -77.77% | -5.94% |
| | | | AtoS SE | -81.20% | -5.40% |
| | | | Cognyte Software Ltd. | -74.22% | -4.94% |
| | | | Clear Secure Inc | -27.13% | -4.07% |
| | | | Everbridge, Inc. | -54.14% | -3.68% |

Symbols

| | Symbol | ISIN | WKN | Sedol | Bloomberg | Reuters | Telekurs |
|---------------------------|---------|--------------|--------|---------|-----------|----------|-----------|
| Price Index | BTOT | DE000A30A087 | A30A08 | BL54GJ4 | BTOT | .BTOT | 118227310 |
| Total Return Net | BTOTNTR | DE000A3CLJV2 | A3CLJV | BLNPN76 | BTOTNTR | .BTOTNTR | 57061594 |
| Total Return Gross | - | - | - | - | - | - | - |

For further information visit www.marketvector.com

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