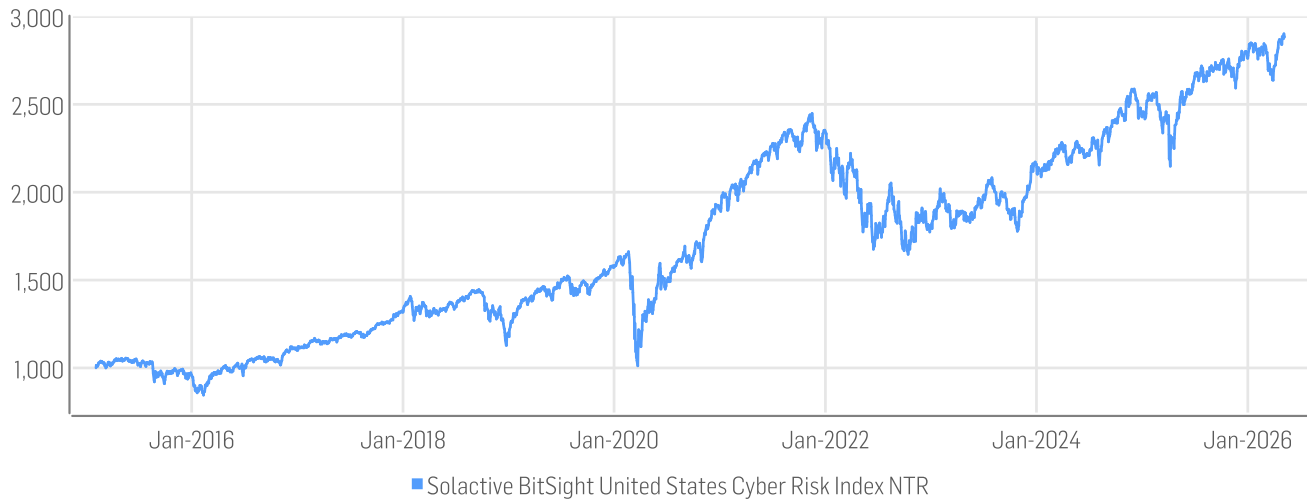


# FACTSHEET - AS OF 08-May-2026

## Solactive BitSight United States Cyber Risk Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                  |                        |   |
|---------------------|------------------|------------------------|---|
| ISIN / WKN          | DE000SLOBQK7     | Base Value / Base Date | 1000 Points / 04.02.2015                    |
| Bloomberg / Reuters | / .SCYBERUN      | Last Price             | 2886.10                                     |
| 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      | USD              | History                | Available daily back to 04.02.2015          |
| Index Members       | 101              |                        |   |

## STATISTICS

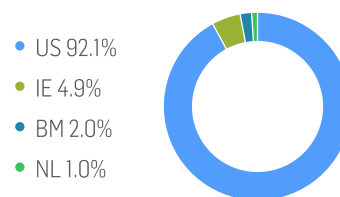
| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 3.81%   | 2.61%   | 7.60%   | 13.60%          | 4.47%   | 188.61%         |
| Performance (p.a.) |         |         |         |                 |         | 9.87%           |
| Volatility (p.a.)  | 11.46%  | 12.69%  | 12.15%  | 11.61%          | 12.53%  | 18.72%          |
| High               | 2901.70 | 2901.70 | 2901.70 | 2901.70         | 2901.70 | 2901.70         |
| Low                | 2755.14 | 2637.23 | 2592.45 | 2498.80         | 2637.23 | 845.14          |
| Sharpe Ratio*      | 4.71    | 0.59    | 1.02    | 0.88            | 0.77    | 0.33            |
| Max. Drawdown      | -0.98%  | -7.33%  | -7.47%  | -7.47%          | -7.47%  | -39.11%         |
| VaR 95 \ 99        |         |         |         | -20.0% \ -29.2% |         | -27.6% \ -52.1% |
| CVaR 95 \ 99       |         |         |         | -25.4% \ -36.8% |         | -45.9% \ -79.8% |

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 08-May-2026

| Company                         | Ticker         | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| MICRON TECHNOLOGY INC           | MU UW Equity   | US      | USD      | 1.14%            |
| MONSTER BEVERAGE CORP           | MNST UW Equity | US      | USD      | 1.12%            |
| MARVELL TECHNOLOGY INC          | MRVL UW Equity | US      | USD      | 1.05%            |
| APPLIED MATERIALS INC           | AMAT UW Equity | US      | USD      | 1.05%            |
| KLA CORP                        | KLAC UW Equity | US      | USD      | 1.05%            |
| NETAPP INC                      | NTAP UW Equity | US      | USD      | 1.03%            |
| CROWDSTRIKE HOLDINGS INC        | CRWD UW Equity | US      | USD      | 1.03%            |
| GE HEALTHCARE TECHNOLOGIES INC  | GEHC UW Equity | US      | USD      | 1.02%            |
| LAM RESEARCH CORP               | LRCX UW Equity | US      | USD      | 1.01%            |
| SEAGATE TECHNOLOGY HOLDINGS PLC | STX UW Equity  | IE      | USD      | 1.01%            |

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