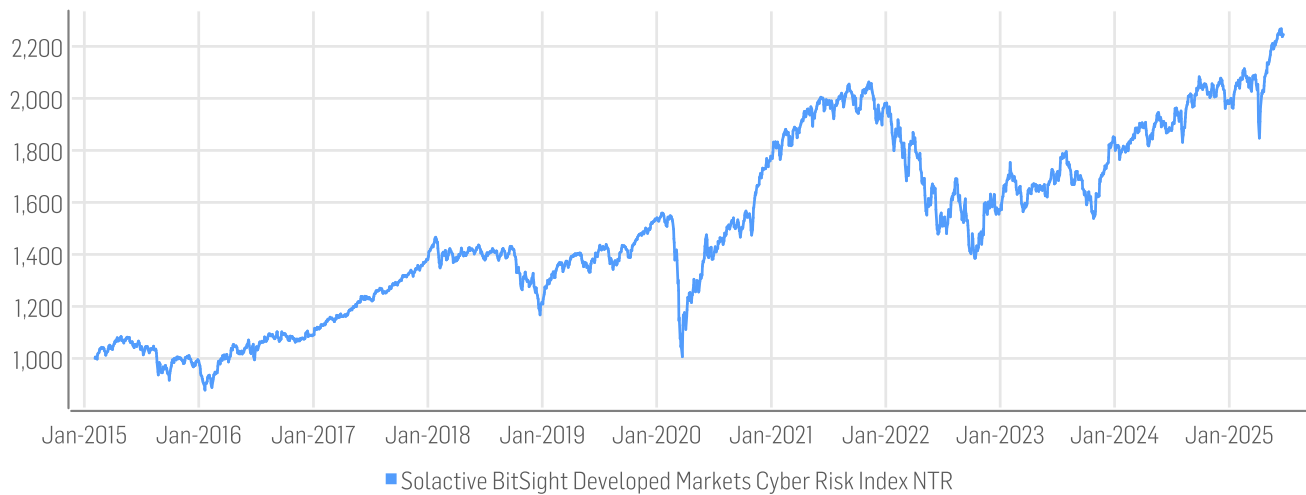


FACTSHEET - AS OF 23-Jun-2025

Solactive BitSight Developed Markets Cyber Risk Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQG5	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERDN	Last Price	2245.52
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	351		

FACTSHEET - AS OF 23-Jun-2025

Solactive BitSight Developed Markets Cyber Risk Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.45%	7.43%	12.97%	19.56%	13.37%	124.55%
Performance (p.a.)						8.10%
Volatility (p.a.)	7.77%	17.39%	14.19%	12.63%	14.37%	13.92%
High	2267.75	2267.75	2267.75	2267.75	2267.75	2267.75
Low	2205.10	1847.01	1847.01	1830.90	1847.01	878.08
Sharpe Ratio*	3.87	1.70	1.68	1.23	1.80	0.27
Max. Drawdown	-1.35%	-11.63%	-12.64%	-12.64%	-12.64%	-35.44%
VaR 95 \ 99				-16.6% \ -44.4%		-21.3% \ -36.4%
CVaR 95 \ 99				-32.9% \ -69.4%		-33.2% \ -58.7%

* 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 41.1%
- EUR 14.2%
- JPY 14.0%
- CAD 6.2%
- Others 24.5%



COMPOSITION BY COUNTRIES

- US 36.0%
- JP 14.0%
- CA 6.2%
- AU 5.1%
- Others 38.7%



TOP COMPONENTS AS OF 23-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	0.42%
ADVANTEST CORP ORD	6857 JT Equity	JP	JPY	0.41%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	0.41%
ROBLOX CORP	RBLX UN Equity	US	USD	0.40%
CELESTICA INC	CLS CT Equity	CA	CAD	0.38%
ON SEMICONDUCTOR CORPORATION	ON UW Equity	US	USD	0.37%
FRESNILLO PLC	FRES LN Equity	GB	GBp	0.37%
AKER BP ASA	AKRBP NO Equity	NO	NOK	0.36%
KIOXIA HLDG CORP ORD	285A JT Equity	JP	JPY	0.35%
DOORDASH INC	DASH UW Equity	US	USD	0.35%

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