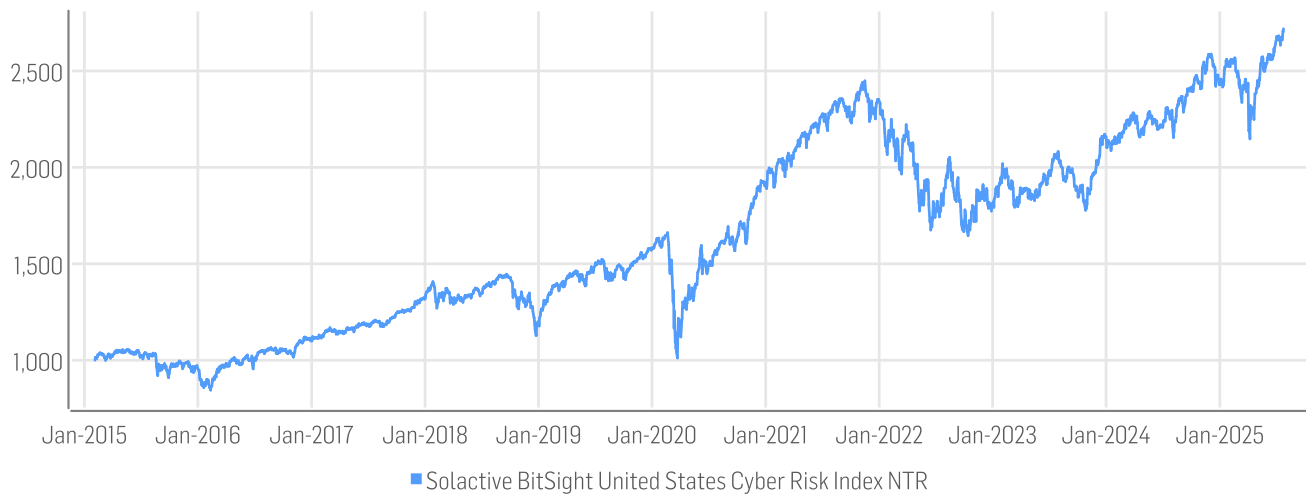


## FACTSHEET - AS OF 25-Jul-2025

# 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	2718.72
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	110		

# FACTSHEET - AS OF 25-Jul-2025

## Solactive BitSight United States Cyber Risk Index NTR

### STATISTICS

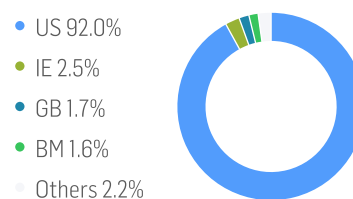
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.68%	14.17%	6.43%	19.86%	11.95%	171.87%
Performance (p.a.)						10.02%
Volatility (p.a.)	9.43%	12.16%	21.48%	17.90%	20.43%	19.14%
High	2718.72	2718.72	2718.72	2718.72	2718.72	2718.72
Low	2597.18	2387.80	2147.69	2147.69	2147.69	845.14
Sharpe Ratio*	7.44	5.51	0.43	0.89	0.88	0.30
Max. Drawdown	-1.79%	-2.89%	-16.36%	-17.00%	-16.36%	-39.11%
VaR 95 \ 99				-24.7% \ -50.0%		-28.6% \ -54.5%
CVaR 95 \ 99				-44.1% \ -84.5%		-47.1% \ -81.7%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	1.71%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	1.62%
GE VERNova LLC	GEV UN Equity	US	USD	1.29%
ROYAL CARIBBEAN CRUISES LTD	RCL UN Equity	LR	USD	1.26%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	1.17%
MONGODB INC	MDB UQ Equity	US	USD	1.13%
PINTEREST INC	PINS UN Equity	US	USD	1.13%
UNITED RENTALS INC	URI UN Equity	US	USD	1.11%
DOLLAR TREE	DLTR UW Equity	US	USD	1.10%
NORTHERN TRUST CORP	NTRS UW Equity	US	USD	1.09%

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Solactive BitSight United States Cyber Risk Index NTR

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