

FACTSHEET - AS OF 06-Jun-2025

Solactive BitSight United States Cyber Risk Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQL5	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERUT	Last Price	2724.41
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

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STATISTICS

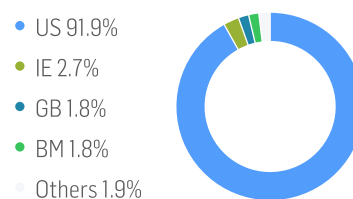
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.34%	6.64%	0.63%	17.09%	6.69%	172.44%
Performance (p.a.)						10.18%
Volatility (p.a.)	15.26%	28.16%	22.08%	17.89%	22.75%	19.23%
High	2724.41	2724.41	2724.41	2724.41	2724.41	2724.41
Low	2561.95	2261.26	2261.26	2261.26	2261.26	849.93
Sharpe Ratio*	7.02	0.91	-0.14	0.73	0.53	0.31
Max. Drawdown	-2.89%	-12.59%	-16.47%	-16.86%	-16.30%	-39.08%
VaR 95 \ 99				-24.6% \ -50.0%		-29.6% \ -54.6%
CVaR 95 \ 99				-44.1% \ -84.4%		-47.3% \ -82.7%

* 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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	1.28%
CARVANA CO	CVNA UN Equity	US	USD	1.13%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	1.09%
MONGODB INC	MDB UQ Equity	US	USD	1.08%
PINTEREST INC	PINS UN Equity	US	USD	1.07%
SNOWFLAKE INC	SNOW UN Equity	US	USD	1.06%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	1.04%
ROYAL CARIBBEAN CRUISES LTD	RCL UN Equity	LR	USD	1.04%
DOLLAR GENERAL CORP	DG UN Equity	US	USD	1.04%
GE VERNova LLC	GEV UN Equity	US	USD	1.02%

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