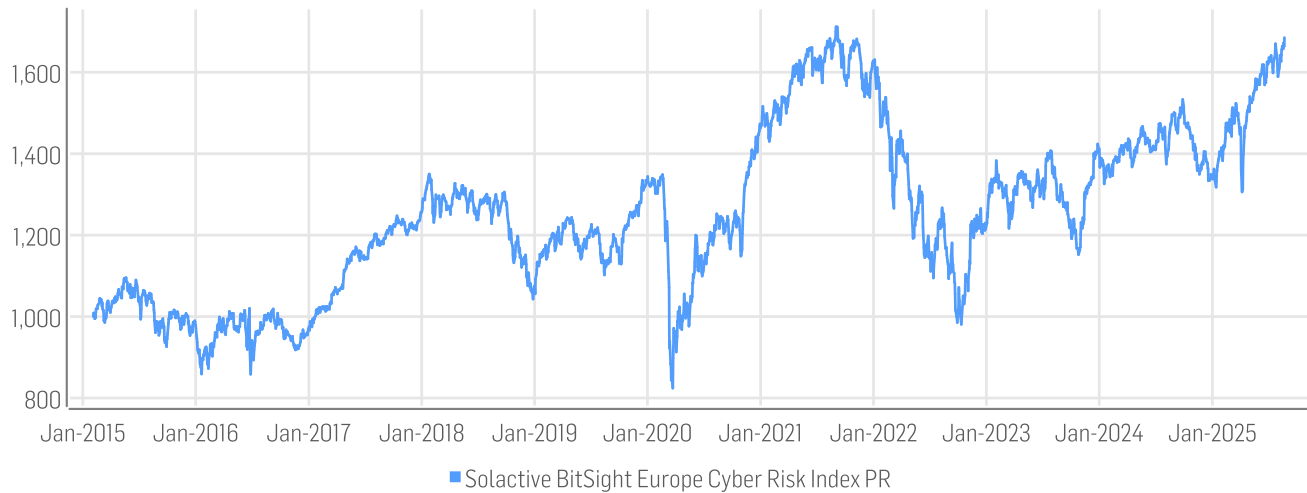


FACTSHEET - AS OF 22-Aug-2025

Solactive BitSight Europe Cyber Risk Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQM3	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBEREP	Last Price	1685.23
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

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Solactive BitSight Europe Cyber Risk Index PR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.93%	8.21%	14.92%	12.63%	25.52%	68.52%
Performance (p.a.)						5.07%
Volatility (p.a.)	12.71%	11.97%	20.00%	16.94%	18.67%	19.35%
High	1685.23	1685.23	1685.23	1685.23	1685.23	1711.79
Low	1589.21	1568.96	1306.03	1306.03	1306.03	824.27
Sharpe Ratio*	1.72	2.79	1.41	0.50	2.05	0.04
Max. Drawdown	-4.84%	-4.84%	-14.29%	-14.82%	-14.29%	-42.70%
VaR 95 \ 99				-23.3% \ -42.0%		-29.9% \ -52.1%
CVaR 95 \ 99				-41.9% \ -88.0%		-46.4% \ -81.4%

* 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

- EUR 50.6%
- GBp 12.6%
- NOK 9.3%
- SEK 9.0%
- Others 18.4%



COMPOSITION BY COUNTRIES

- GB 12.6%
- NL 11.0%
- SE 9.0%
- FR 7.9%
- Others 59.5%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NORDIC SEMICONDUCTOR ASA	NOD NO Equity	NO	NOK	1.23%
AUTOSTORE HOLDINGS LTD	AUTO NO Equity	BM	NOK	1.21%
SALMAR ASA	SALM NO Equity	NO	NOK	1.10%
GENMAB A/S	GMAB DC Equity	DK	DKK	1.09%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	1.08%
ICON PLC	ICLR UW Equity	IE	USD	1.07%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	1.06%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.05%
SANOFI SA	SAN FP Equity	FR	EUR	1.05%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	1.05%

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