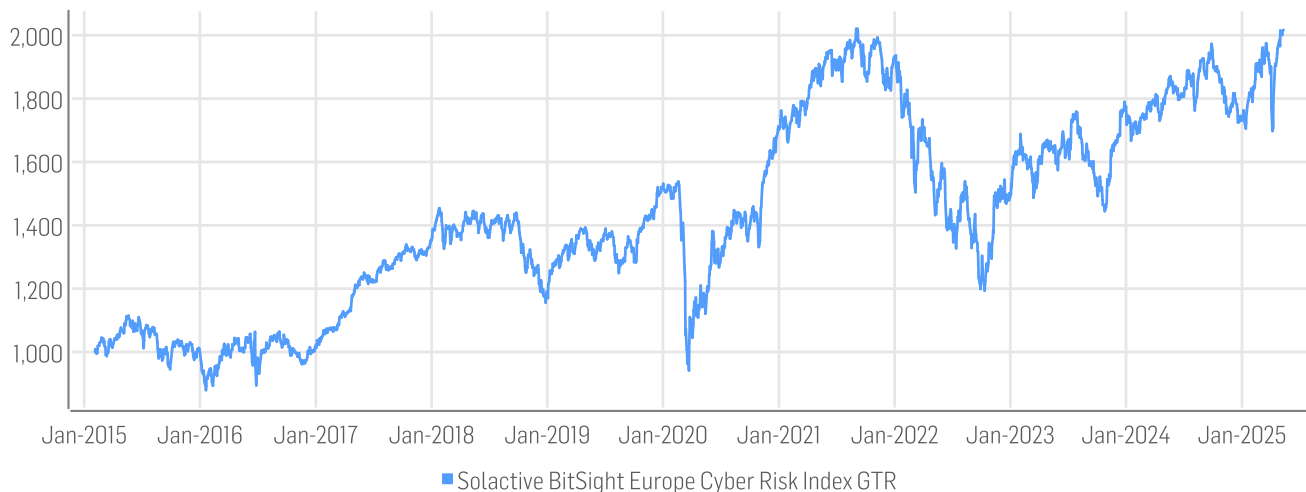


FACTSHEET - AS OF 12-May-2025

Solactive BitSight Europe Cyber Risk Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQP6	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBERET	Last Price	2017.12
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	100		

FACTSHEET - AS OF 12-May-2025
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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.95%	8.97%	15.06%	8.10%	16.14%	101.71%
Performance (p.a.)						7.07%
Volatility (p.a.)	14.66%	25.93%	20.32%	17.06%	22.68%	19.52%
High	2017.12	2017.12	2017.12	2017.12	2017.12	2020.50
Low	1874.97	1697.39	1697.39	1697.39	1697.39	879.49
Sharpe Ratio*	17.06	1.44	1.41	0.23	2.07	0.14
Max. Drawdown	-0.94%	-14.06%	-14.06%	-14.06%	-14.06%	-40.94%
VaR 95 \ 99				-29.5% \ -44.3%		-30.2% \ -54.8%
CVaR 95 \ 99				-43.4% \ -87.6%		-46.8% \ -82.4%

* 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 53.8%
- SEK 9.2%
- GBp 8.8%
- NOK 8.3%
- Others 19.8%



COMPOSITION BY COUNTRIES

- NL 10.3%
- SE 9.2%
- FR 9.0%
- BE 9.0%
- Others 62.5%



TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	1.10%
AUTOSTORE HOLDINGS LTD	AUTO NO Equity	BM	NOK	1.09%
THULE GROUP AB/THE	THULE SS Equity	SE	SEK	1.08%
PANDORA A/S	PNDORA DC Equity	DK	DKK	1.08%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.07%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.07%
AKER BP ASA	AKRBP NO Equity	NO	NOK	1.07%
KERING SA	KER FP Equity	FR	EUR	1.07%
AZELIS GROUP NV	AZE BB Equity	BE	EUR	1.06%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	1.06%

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