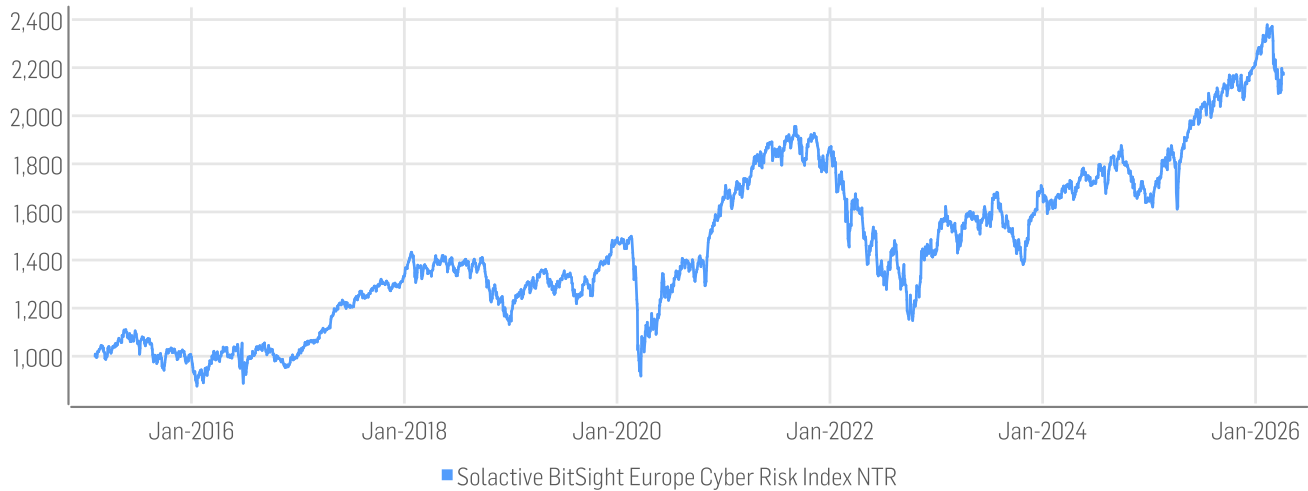


# FACTSHEET - AS OF 07-Apr-2026

## Solactive BitSight Europe Cyber Risk Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBQNI	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SCYBEREN	Last Price	2171.43
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	96		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.26%	-4.19%	1.34%	25.79%	-1.88%	117.14%
Performance (p.a.)						7.19%
Volatility (p.a.)	21.30%	18.31%	15.06%	13.84%	17.81%	19.11%
High	2232.63	2378.45	2378.45	2378.45	2378.45	2378.45
Low	2092.44	2092.44	2066.86	1780.23	2092.44	875.59
Sharpe Ratio*	-0.85	-1.07	-0.06	1.63	-0.59	0.18
Max. Drawdown	-6.28%	-12.03%	-12.03%	-12.03%	-12.03%	-41.28%
VaR 95 \ 99				-21.1% \ -40.2%		-29.6% \ -51.6%
CVaR 95 \ 99				-30.9% \ -53.9%		-45.8% \ -79.9%

\* 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).

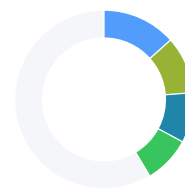
## COMPOSITION BY CURRENCIES

- EUR 53.2%
- NOK 10.5%
- GBp 9.1%
- CHF 7.1%
- Others 20.1%



## COMPOSITION BY COUNTRIES

- NL 13.4%
- FR 10.4%
- GB 9.1%
- DE 8.6%
- Others 58.6%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Var Energi ASA	VAR NO Equity	NO	NOK	1.65%
AKER BP ASA	AKRBP NO Equity	NO	NOK	1.54%
FRONTLINE PLC	FRO NO Equity	BM	NOK	1.49%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	1.37%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	1.37%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.35%
NORDIC SEMICONDUCTOR ASA	NOD NO Equity	NO	NOK	1.27%
ORSTED A/S	ORSTED DC Equity	DK	DKK	1.24%
SNAM SPA	SRG IM Equity	IT	EUR	1.24%
ENGIE SA	ENGI FP Equity	FR	EUR	1.23%

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