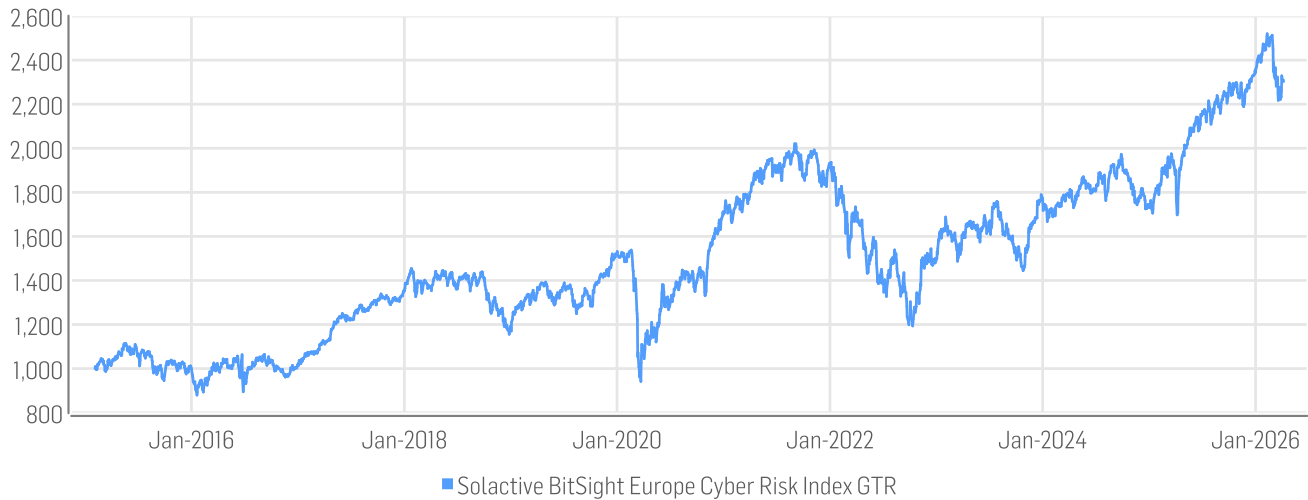


FACTSHEET - AS OF 07-Apr-2026

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	2302.21
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	96		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.20%	-4.09%	1.49%	26.63%	-1.78%	130.22%
Performance (p.a.)						7.75%
Volatility (p.a.)	21.26%	18.30%	15.05%	13.84%	17.80%	19.11%
High	2365.63	2519.66	2519.66	2519.66	2519.66	2519.66
Low	2217.13	2217.13	2188.86	1874.97	2217.13	879.49
Sharpe Ratio*	-0.82	-1.05	-0.04	1.69	-0.57	0.21
Max. Drawdown	-6.28%	-12.01%	-12.01%	-12.01%	-12.01%	-40.94%
VaR 95 \ 99				-21.1% \ -40.2%		-29.6% \ -51.6%
CVaR 95 \ 99				-30.9% \ -53.8%		-45.8% \ -79.8%

* 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).

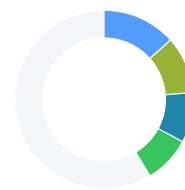
COMPOSITION BY CURRENCIES

- 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 8.5%
- 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%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	1.37%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	1.36%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.35%
NORDIC SEMICONDUCTOR ASA	NOD NO Equity	NO	NOK	1.27%
SNAM SPA	SRG IM Equity	IT	EUR	1.24%
ORSTED A/S	ORSTED DC Equity	DK	DKK	1.24%
ENGIE SA	ENGI FP Equity	FR	EUR	1.23%

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