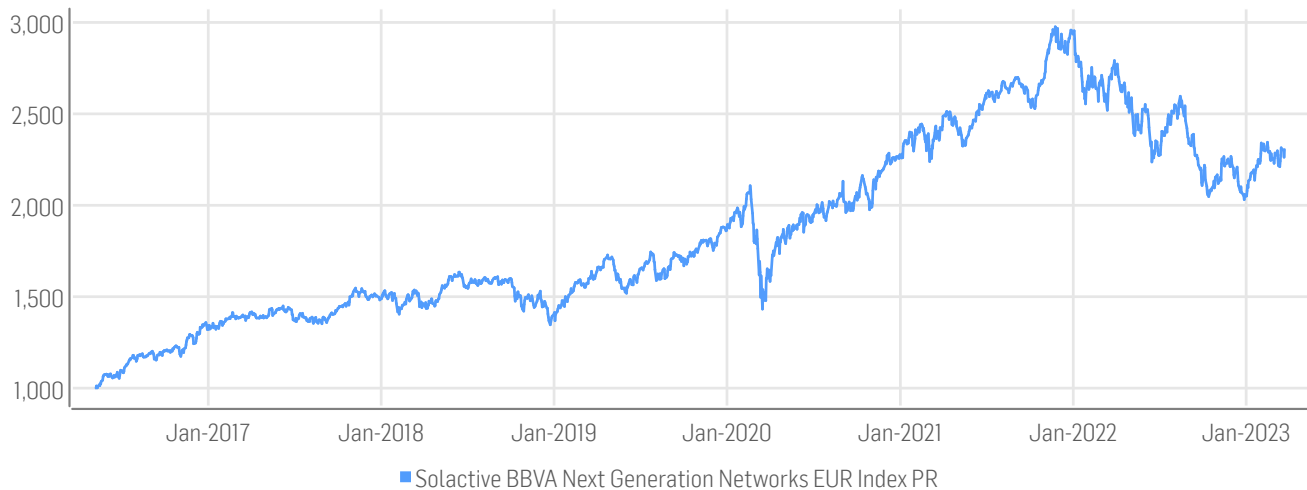


## FACTSHEET - AS OF 23-Mar-2023

# Solactive BBVA Next Generation Networks EUR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC1D3 / SLOC1D	Base Value / Base Date	1000 Points / 02.03.2016
Bloomberg / Reuters	/ .SBVNXGEP	Last Price	2304.89
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	EUR	History	Available daily back to 02.03.2016
Index Members	50		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.35%	11.43%	3.95%	-16.75%	12.52%	130.49%
Performance (p.a.)						12.93%
Volatility (p.a.)	19.54%	17.60%	19.67%	21.91%	17.71%	20.09%
High	2314.59	2344.75	2344.75	2791.48	2344.75	2976.34
Low	2210.90	2031.08	2031.08	2031.08	2048.43	1000.00
Sharpe Ratio*	1.55	3.00	0.29	-0.88	3.71	0.52
Max. Drawdown	-3.79%	-5.71%	-10.41%	-27.24%	-5.71%	-32.03%
VaR 95 \ 99				-31.8% \ -66.3%		-29.5% \ -52.8%
CVaR 95 \ 99				-51.3% \ -73.4%		-47.2% \ -81.7%

\* 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).

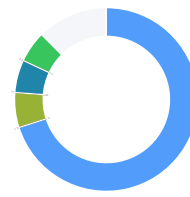
## COMPOSITION BY CURRENCIES

- USD 72.8%
- EUR 6.7%
- KRW 6.2%
- CAD 5.8%
- Others 8.6%



## COMPOSITION BY COUNTRIES

- US 70.1%
- KR 6.2%
- CA 5.8%
- TW 5.5%
- Others 12.5%



## TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.96%
BROADCOM INC	AVGO UW Equity	US	USD	5.20%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.03%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.90%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.77%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.36%
QUALCOMM INC	QCOM UW Equity	US	USD	4.28%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	3.60%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	3.40%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	3.38%

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