

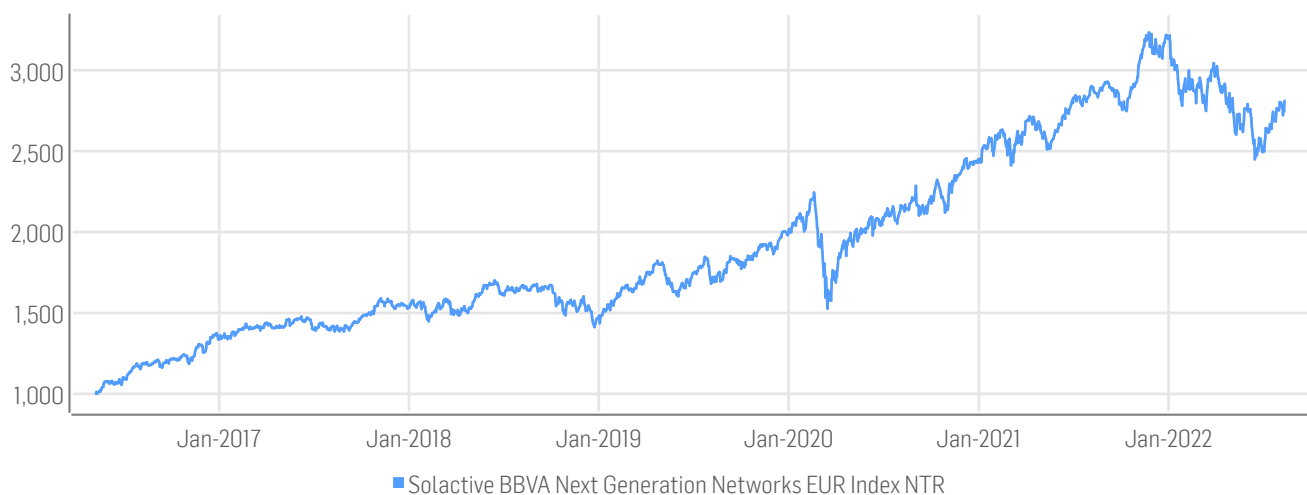
## FACTSHEET - AS OF 12-Aug-2022

# Solactive BBVA Next Generation Networks EUR Index NTR

### DESCRIPTION

Solactive BBVA Next Generation Networks Index unlocks the future of digital hyperconnectivity by selecting companies at the forefront of telecommunications technology deployment; building core infrastructure and cloud-computing software, ensuring wireline-wireless convergence and developing end-user applications and equipment.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC1E1 / SLOC1E	Base Value / Base Date	1000 Points / 02.03.2016
Bloomberg / Reuters	SBVNXGEN Index/ .SBVNXGEN	Last Price	2811.16
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	EUR	History	Available daily back to 02.03.2016
Index Members	50		

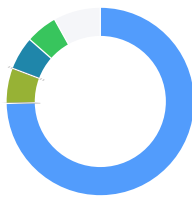
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.42%	3.11%	-2.42%	-1.41%	-12.01%	181.12%
Performance (p.a.)						17.96%
Volatility (p.a.)	18.01%	22.61%	24.60%	21.48%	24.41%	20.07%
High	2811.16	2811.16	3043.87	3232.81	3214.19	3232.81
Low	2616.99	2449.70	2449.70	2449.70	2449.70	1000.00
Sharpe Ratio*	7.72	0.59	-0.19	-0.06	-0.77	0.90
Max. Drawdown	-2.87%	-12.22%	-19.52%	-24.22%	-23.78%	-31.94%
VaR 95 \ 99				-35.0% \ -66.1%		-29.5% \ -53.2%
CVaR 95 \ 99				-50.7% \ -73.0%		-47.6% \ -83.4%

\* 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).

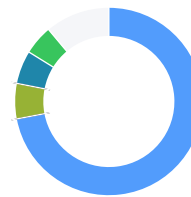
## COMPOSITION BY CURRENCIES

- USD 74.7%
- CAD 6.1%
- KRW 5.7%
- EUR 5.4%
- Others 8.1%



## COMPOSITION BY COUNTRIES

- US 72.0%
- CA 6.1%
- KR 5.7%
- TW 5.1%
- Others 11.1%



## TOP COMPONENTS AS OF 12-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
AMERICAN TOWER CORP	AMT UN Equity	US	USD	4.97%
QUALCOMM INC	QCOM UW Equity	US	USD	4.97%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.80%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.80%
BROADCOM INC	AVGO UW Equity	US	USD	4.33%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.30%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.94%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	3.91%
NVIDIA CORP	NVDA UW Equity	US	USD	3.89%
CROWN CASTLE INC	CCI UN Equity	US	USD	3.63%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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