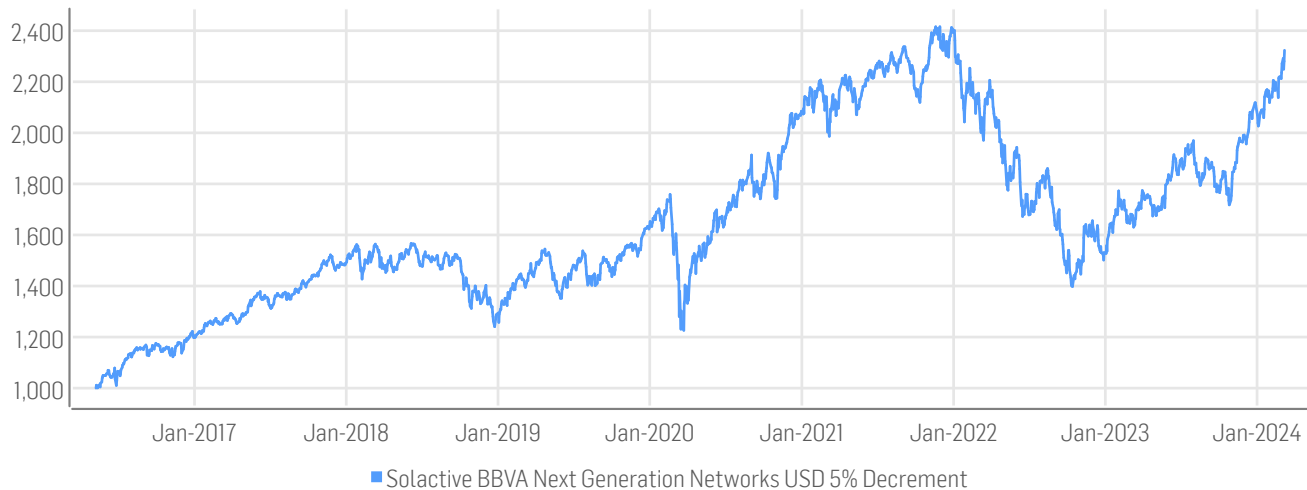


## FACTSHEET - AS OF 07-Mar-2024

# Solactive BBVA Next Generation Networks USD 5% Decrement

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEJN0 / SLOEJN	Base Value / Base Date	1000 Points / 05.03.2007
Bloomberg / Reuters	SBVNXGU5 Index / .SBVNXGU5	Last Price	2323.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	01:00am to 10:53pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 09.05.2016
Index Members	2		

# FACTSHEET - AS OF 07-Mar-2024

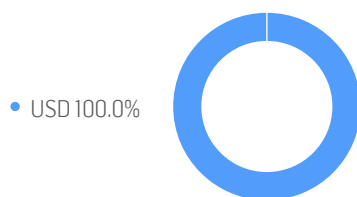
## Solactive BBVA Next Generation Networks USD 5% Decrement

### STATISTICS

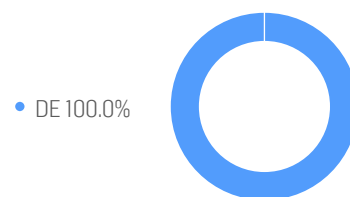
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.60%	17.16%	25.08%	41.73%	10.32%	132.33%
Performance (p.a.)						11.37%
Volatility (p.a.)	19.26%	16.95%	16.49%	15.91%	17.92%	19.80%
High	2323.33	2323.33	2323.33	2323.33	2323.33	2415.50
Low	2138.24	1983.01	1717.73	1639.30	2026.63	1000.00
Sharpe Ratio*	8.70	5.01	3.16	2.33	3.51	0.31
Max. Drawdown	-3.05%	-4.31%	-8.88%	-12.77%	-3.77%	-42.12%
VaR 95 \ 99				-23.5% \ -34.7%		-29.7% \ -54.7%
CVaR 95 \ 99				-31.0% \ -44.0%		-46.7% \ -80.1%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 07-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BBVA NEXT GENERATION NETWORKS USD INDEX NTR	SBVNXGUN Index	DE	USD	100.01%
USD-CASH	USD-CASH	US	USD	-0.01%

FACTSHEET - AS OF 07-Mar-2024  
Solactive BBVA Next Generation Networks USD 5% Decrement

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