

# FACTSHEET - AS OF 29-Dec-2023

## Solactive BBVA Metaverse EUR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOGJY2 / SLOGJY	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	/ .SBVMETEP	Last Price	3163.07
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 09.05.2016
Index Members	48		

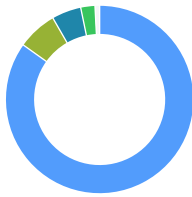
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.55%	17.30%	10.93%	44.47%	46.81%	216.31%
Performance (p.a.)						16.47%
Volatility (p.a.)	11.35%	18.13%	18.65%	21.25%	21.18%	24.51%
High	3186.52	3186.52	3186.52	3186.52	3186.52	3822.45
Low	2968.58	2518.34	2518.34	2182.06	2154.58	962.94
Sharpe Ratio*	9.92	4.81	1.05	1.95	2.04	0.51
Max. Drawdown	-1.49%	-9.52%	-15.60%	-15.60%	-15.60%	-44.77%
VaR 95 \ 99				-34.6% \ -44.4%		-40.1% \ -66.3%
CVaR 95 \ 99				-42.5% \ -53.3%		-58.7% \ -90.6%

\* 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).

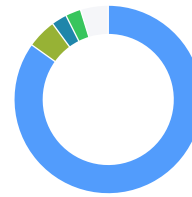
## COMPOSITION BY CURRENCIES

- USD 84.9%
- EUR 6.8%
- CAD 5.1%
- JPY 2.4%
- Others 0.8%



## COMPOSITION BY COUNTRIES

- US 84.9%
- CA 5.1%
- NL 2.7%
- FR 2.7%
- Others 4.8%



## TOP COMPONENTS AS OF 29-Dec-2023

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.93%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	5.98%
QUALCOMM INC	QCOM UW Equity	US	USD	5.49%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.74%
FISERV INC	FI UN Equity	US	USD	4.54%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	4.09%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	4.01%
PAYPAL HOLDINGS INC.	PYPL UW Equity	US	USD	3.92%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	3.48%
SNOWFLAKE INC	SNOW UN Equity	US	USD	3.32%

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