

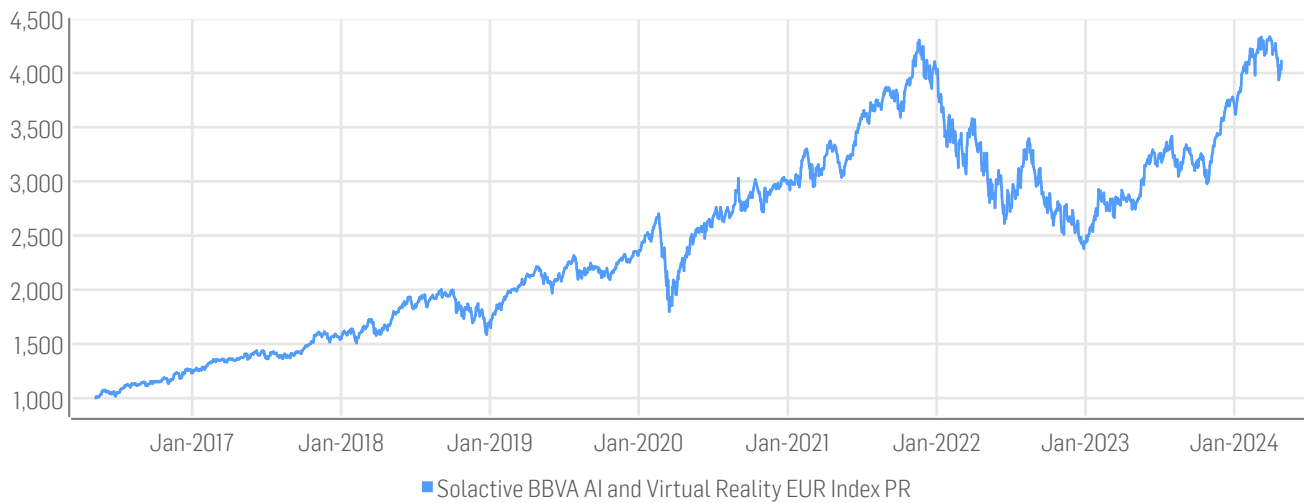
# FACTSHEET - AS OF 26-Apr-2024

## Solactive BBVA AI and Virtual Reality EUR Index PR

### DESCRIPTION

Representation of securities from the Developed Markets universe with business activities related to Virtual Reality and AI

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKME	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	/ .SBVAVREP	Last Price	4112.23
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		

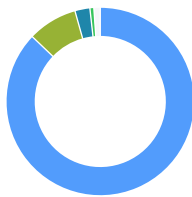
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.75%	2.26%	37.56%	47.30%	9.27%	311.22%
Performance (p.a.)						19.43%
Volatility (p.a.)	21.92%	22.03%	19.06%	19.69%	21.24%	25.22%
High	4334.66	4334.66	4334.66	4334.66	4334.66	4334.66
Low	3936.15	3936.15	3002.60	2744.51	3618.32	1000.00
Sharpe Ratio*	-2.22	0.25	4.57	2.25	1.29	0.62
Max. Drawdown	-9.19%	-9.19%	-9.19%	-12.87%	-9.19%	-44.71%
VaR 95 \ 99				-32.8% \ -46.9%		-40.5% \ -71.4%
CVaR 95 \ 99				-41.8% \ -56.0%		-60.8% \ -94.1%

\* 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).

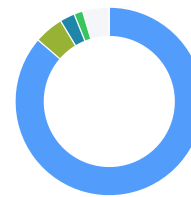
## COMPOSITION BY CURRENCIES

- USD 87.1%
- EUR 8.5%
- CAD 2.6%
- ILS 0.7%
- Others 1.1%



## COMPOSITION BY COUNTRIES

- US 86.3%
- DE 5.0%
- CA 2.6%
- NL 1.5%
- Others 4.6%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	11.12%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.99%
SERVICENOW INC	NOW UN Equity	US	USD	5.26%
SAP SE	SAP GY Equity	DE	EUR	5.02%
INTUIT COM	INTU UW Equity	US	USD	4.95%
SALESFORCE INC	CRM UN Equity	US	USD	4.76%
QUALCOMM INC	QCOM UW Equity	US	USD	4.75%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.36%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	3.54%
FISERV INC	FI UN Equity	US	USD	3.41%

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