

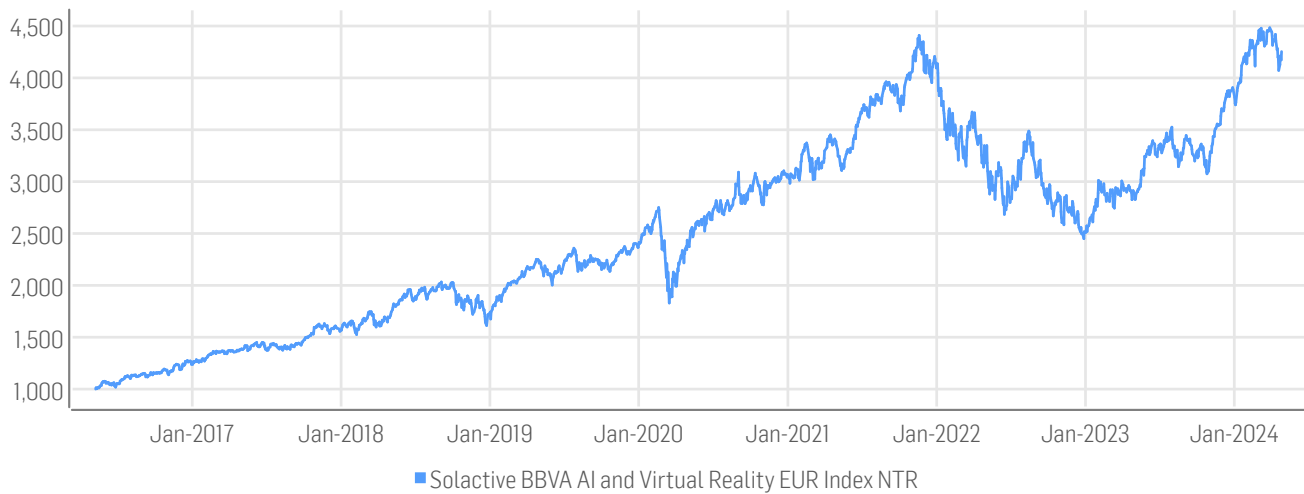
# FACTSHEET - AS OF 26-Apr-2024

## Solactive BBVA AI and Virtual Reality EUR Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKMF	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	SBVAVREN Index/ .SBVAVREN	Last Price	4253.78
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 09.05.2016
Index Members	48		

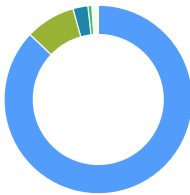
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.74%	2.35%	37.77%	47.90%	9.36%	325.38%
Performance (p.a.)						19.94%
Volatility (p.a.)	21.88%	21.99%	19.03%	19.67%	21.20%	25.21%
High	4483.59	4483.59	4483.59	4483.59	4483.59	4483.59
Low	4071.94	4071.94	3101.12	2827.40	3740.05	1000.00
Sharpe Ratio*	-2.22	0.27	4.61	2.28	1.31	0.64
Max. Drawdown	-9.18%	-9.18%	-9.18%	-12.77%	-9.18%	-44.44%
VaR 95 \ 99				-32.7% \ -46.8%		-40.4% \ -71.4%
CVaR 95 \ 99				-41.8% \ -55.9%		-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).

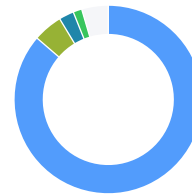
## COMPOSITION BY CURRENCIES

- USD 87.1%
- EUR 8.6%
- CAD 2.6%
- ILS 0.7%
- Others 1.1%



## COMPOSITION BY COUNTRIES

- US 86.3%
- DE 5.1%
- 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	11.07%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.97%
SERVICENOW INC	NOW UN Equity	US	USD	5.24%
SAP SE	SAP GY Equity	DE	EUR	5.06%
INTUIT COM	INTU UW Equity	US	USD	4.95%
QUALCOMM INC	QCOM UW Equity	US	USD	4.81%
SALESFORCE INC	CRM UN Equity	US	USD	4.75%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.36%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	3.52%
INTEL CORP	INTC UW Equity	US	USD	3.40%

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