

FACTSHEET - AS OF 20-May-2025

Solactive BBVA AI and Virtual Reality EUR Index NTR

DESCRIPTION

Representation of securities form 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	4615.12
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	50		

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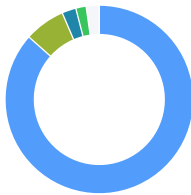
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	18.58%	-12.58%	-10.07%	7.63%	-8.15%	361.51%
Performance (p.a.)						18.46%
Volatility (p.a.)	27.53%	44.03%	34.25%	28.36%	36.79%	25.49%
High	4701.56	5279.17	5344.68	5344.68	5344.68	5344.68
Low	3863.44	3767.75	3767.75	3767.75	3767.75	1000.00
Sharpe Ratio*	25.20	-1.00	-0.63	0.20	-0.60	0.64
Max. Drawdown	-1.84%	-28.63%	-29.50%	-29.50%	-29.50%	-44.44%
VaR 95 \ 99				-47.5% \ -94.6%		-40.9% \ -71.4%
CVaR 95 \ 99				-70.1% \ -117.2%		-61.7% \ -96.2%

* 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).

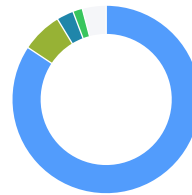
COMPOSITION BY CURRENCIES

- USD 86.6%
- CAD 7.0%
- AUD 2.4%
- EUR 1.8%
- Others 2.2%



COMPOSITION BY COUNTRIES

- US 84.3%
- CA 7.0%
- IL 2.9%
- AU 1.7%
- Others 4.1%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SERVICENOW INC	NOW UN Equity	US	USD	5.06%
NVIDIA CORP	NVDA UW Equity	US	USD	4.84%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.60%
INTUIT INC	INTU UW Equity	US	USD	4.57%
SALESFORCE INC	CRM UN Equity	US	USD	4.57%
QUALCOMM INC	QCOM UW Equity	US	USD	4.49%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.41%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	4.26%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	3.74%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	3.62%

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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

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