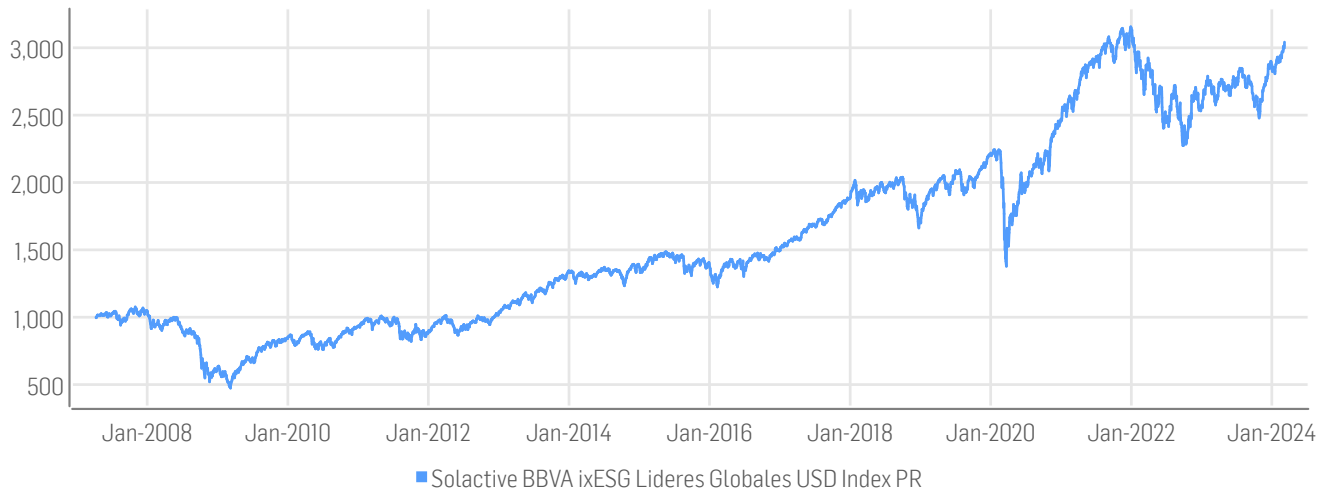


## FACTSHEET - AS OF 07-Mar-2024

### Solactive BBVA ixESG Lideres Globales USD Index PR

#### HISTORICAL PERFORMANCE



#### CHARACTERISTICS

ISIN / WKN	DE000SLOB863 / SLOB86	Base Value / Base Date	1000 Points / 10.04.2007
Bloomberg / Reuters	/ .SBVESGDP	Last Price	3042.21
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	USD	History	Available daily back to 10.04.2007
Index Members	102		

FACTSHEET - AS OF 07-Mar-2024  
Solactive BBVA iESG Lideres Globales USD Index PR

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.01%	9.69%	11.23%	17.40%	5.23%	204.22%
Performance (p.a.)						6.80%
Volatility (p.a.)	8.85%	10.05%	11.25%	11.14%	9.68%	17.15%
High	3042.21	3042.21	3042.21	3042.21	3042.21	3156.08
Low	2895.64	2773.50	2478.26	2478.26	2807.06	473.62
Sharpe Ratio*	8.59	4.00	1.67	1.11	2.66	0.09
Max. Drawdown	-1.39%	-3.22%	-9.77%	-13.00%	-2.90%	-56.00%
VaR 95 \ 99				-18.5% \ -23.7%		-25.2% \ -50.1%
CVaR 95 \ 99				-22.1% \ -26.6%		-42.4% \ -75.3%

\* 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).

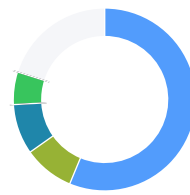
## COMPOSITION BY CURRENCIES

- USD 62.3%
- EUR 10.8%
- JPY 9.0%
- CAD 8.9%
- Others 9.0%



## COMPOSITION BY COUNTRIES

- US 56.3%
- JP 9.0%
- CA 8.9%
- GB 5.8%
- Others 20.1%



## TOP COMPONENTS AS OF 07-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	1.65%
SALESFORCE INC	CRM UN Equity	US	USD	1.57%
SAP SE	SAP GY Equity	DE	EUR	1.56%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	1.54%
PHILLIPS 66	PSX UN Equity	US	USD	1.47%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.38%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.37%
TOPPAN HOLDINGS INC	7911 JT Equity	JP	JPY	1.34%
RELX PLC	REL LN Equity	GB	GBP	1.34%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	1.33%

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