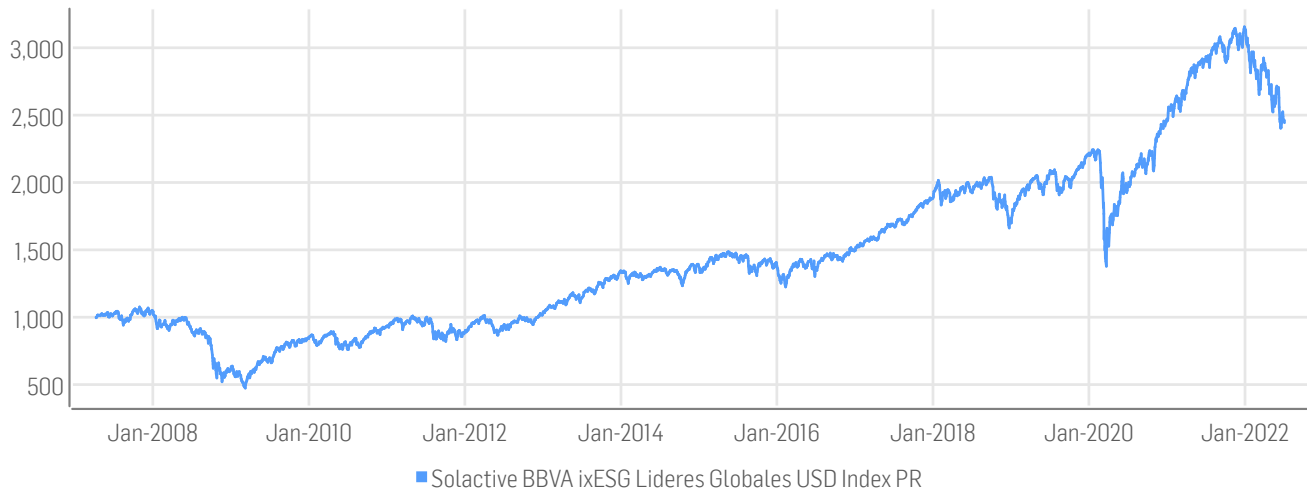


FACTSHEET - AS OF 05-Jul-2022

Solactive BBVA iESG 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	2443.56
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	100		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.76%	-13.68%	-20.27%	-16.63%	-22.34%	144.36%
Performance (p.a.)						6.04%
Volatility (p.a.)	22.80%	22.68%	21.02%	16.99%	20.77%	17.38%
High	2705.52	2846.96	3072.65	3156.08	3146.46	3156.08
Low	2402.83	2402.83	2402.83	2402.83	2402.83	473.62
Sharpe Ratio*	-3.02	-2.05	-1.83	-1.08	-1.96	0.26
Max. Drawdown	-11.19%	-15.60%	-21.80%	-23.87%	-23.63%	-56.00%
VaR 95 \ 99				-27.7% \ -46.7%		-25.8% \ -52.5%
CVaR 95 \ 99				-41.3% \ -52.3%		-43.7% \ -77.6%

* 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).

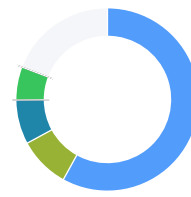
COMPOSITION BY CURRENCIES

- USD 62.5%
- EUR 9.5%
- CAD 9.0%
- JPY 7.8%
- Others 11.1%



COMPOSITION BY COUNTRIES

- US 58.0%
- CA 9.0%
- JP 7.8%
- GB 5.9%
- Others 19.2%



TOP COMPONENTS AS OF 05-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
VALERO ENERGY	VLO UN Equity	US	USD	1.42%
CIGNA CORP	CI UN Equity	US	USD	1.39%
AUTOZONE INC	AZO UN Equity	US	USD	1.30%
SYSCO CORP	SYY UN Equity	US	USD	1.28%
PEARSON PLC	PERSON LN Equity	GB	GBP	1.27%
AMGEN INC	AMGN UW Equity	US	USD	1.27%
HYDRO ONE LTD	HCT Equity	CA	CAD	1.25%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	1.25%
GENUINE PARTS CO	GPC UN Equity	US	USD	1.25%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	1.24%

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