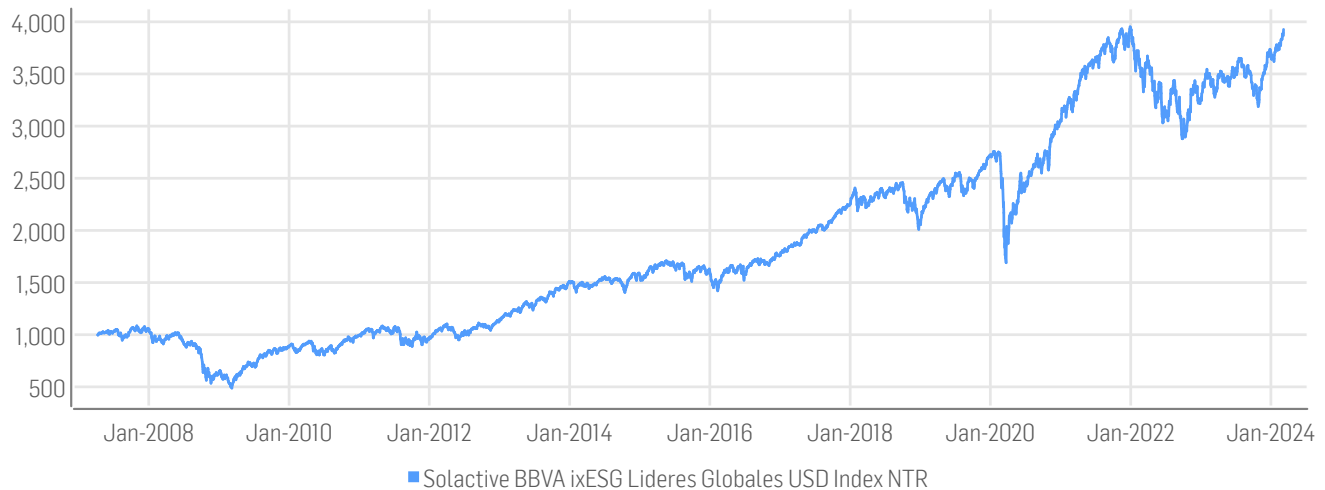


FACTSHEET - AS OF 07-Mar-2024

Solactive BBVA ixESG Lideres Globales USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB871 / SLOB87	Base Value / Base Date	1000 Points / 10.04.2007
Bloomberg / Reuters	SBVESGDN Index/ .SBVESGDN	Last Price	3926.99
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	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 NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.10%	9.93%	11.83%	19.10%	5.38%	292.70%
Performance (p.a.)						8.43%
Volatility (p.a.)	8.83%	10.02%	11.24%	11.13%	9.64%	17.17%
High	3926.99	3926.99	3926.99	3926.99	3926.99	3952.52
Low	3734.68	3572.23	3187.24	3187.24	3619.42	487.87
Sharpe Ratio*	8.82	4.15	1.79	1.27	2.76	0.18
Max. Drawdown	-1.39%	-3.15%	-9.64%	-12.70%	-2.87%	-55.05%
VaR 95 \ 99				-18.3% \ -23.6%		-25.2% \ -50.1%
CVaR 95 \ 99				-22.0% \ -26.6%		-42.4% \ -75.4%

* 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).

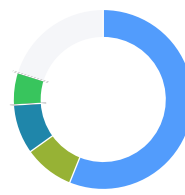
COMPOSITION BY CURRENCIES

- USD 62.2%
- EUR 10.8%
- CAD 9.0%
- JPY 8.9%
- Others 9.1%



COMPOSITION BY COUNTRIES

- US 56.1%
- CA 9.0%
- JP 8.9%
- GB 5.8%
- Others 20.2%



TOP COMPONENTS AS OF 07-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	1.64%
SALESFORCE INC	CRM UN Equity	US	USD	1.55%
SAP SE	SAP GY Equity	DE	EUR	1.54%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	1.52%
PHILLIPS 66	PSX UN Equity	US	USD	1.49%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.37%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.36%
RELX PLC	REL LN Equity	GB	GBP	1.35%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	1.34%
TOPPAN HOLDINGS INC	7911 JT Equity	JP	JPY	1.33%

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