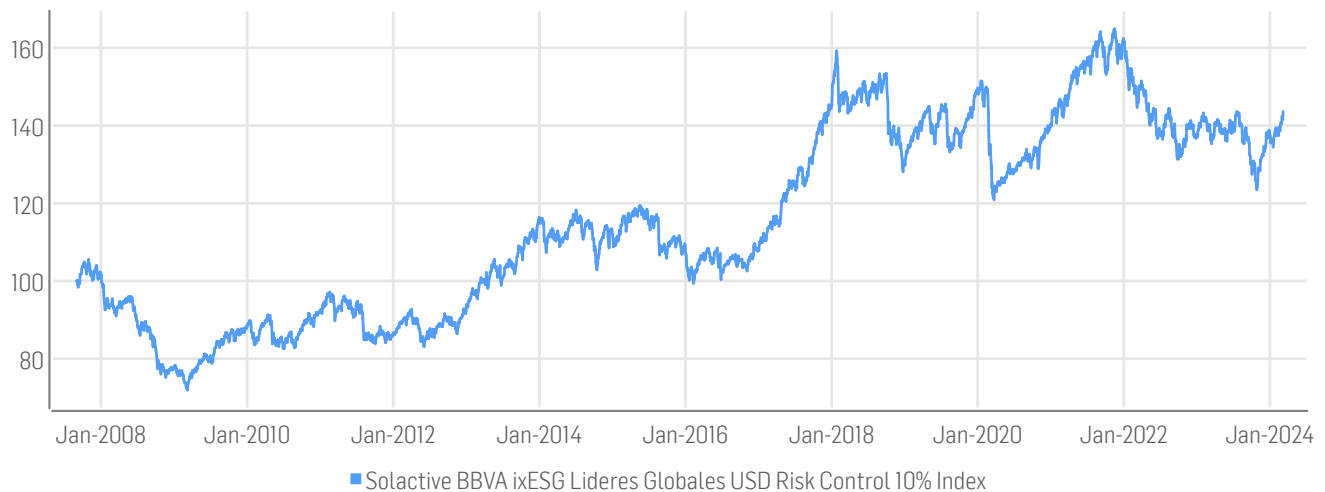


FACTSHEET - AS OF 07-Mar-2024

Solactive BBVA ixESG Lideres Globales USD Risk Control 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBNP3 / SLOBNP	Base Value / Base Date	100 Points / 31.08.2007
Bloomberg / Reuters	SBVESGD Index / .SBVESGD	Last Price	143.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	08:00am to 10:53pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.08.2007
Index Members	2		

FACTSHEET - AS OF 07-Mar-2024

Solactive BBVA ixESG Lideres Globales USD Risk Control 10% Index

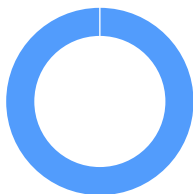
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.28%	7.13%	5.15%	5.69%	3.76%	43.64%
Performance (p.a.)						2.22%
Volatility (p.a.)	8.61%	9.00%	9.97%	9.43%	8.85%	10.02%
High	143.64	143.64	143.64	143.64	143.64	164.91
Low	137.42	134.07	123.49	123.49	134.46	71.91
Sharpe Ratio*	7.12	2.99	0.54	0.05	1.84	-0.31
Max. Drawdown	-1.37%	-3.14%	-9.90%	-14.00%	-2.87%	-31.87%
VaR 95 \ 99				-16.8% \ -21.8%		-17.1% \ -27.9%
CVaR 95 \ 99				-19.8% \ -25.6%		-24.4% \ -38.1%

* 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).

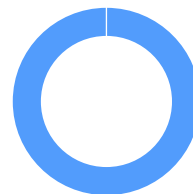
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 07-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BBVA IXESG LIDERES GLOBALES USD INDEX NTR	SBVESGDN Index	DE	USD	100.06%
USD-CASH	USD-CASH	US	USD	-0.06%

FACTSHEET - AS OF 07-Mar-2024
Solactive BBVA iESG Lideres Globales USD Risk Control 10% Index

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