

FACTSHEET - AS OF 13-May-2021

Solactive BBVA iESG Global Leaders EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBT75 / SLOBT7	Base Value / Base Date	1000 Points / 05.03.2020
Bloomberg / Reuters	SBVESGEN Index/ .SBVESGEN	Last Price	3877.97
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 05.03.2020
Index Members	99		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.93%	6.45%	15.49%	37.05%	13.65%	27.07%
Performance (p.a.)	-	-	-	-	-	22.34%
Volatility (p.a.)	10.11%	11.78%	11.28%	16.12%	11.99%	28.82%
High	3978.11	3978.11	3978.11	3978.11	3978.11	3978.11
Low	3850.75	3535.64	3352.97	2814.82	3383.18	2135.26
Sharpe Ratio	-1.01	2.50	3.06	2.37	3.55	0.79
Max. Drawdown	-3.20%	-3.30%	-3.38%	-8.93%	-3.38%	-30.03%
VaR 95 \ 99				-21.5% \ -40.8%		-41.0% \ -99.8%
CVaR 95 \ 99				-36.3% \ -70.7%		-79.0% \ -155.4%

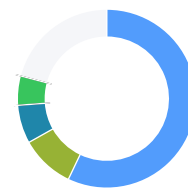
Composition by Currencies

- USD 63.4%
- GBP 9.8%
- EUR 8.1%
- AUD 6.9%
- Others 11.8%



Composition by Countries

- US 57.1%
- GB 9.8%
- AU 6.9%
- CA 5.3%
- Others 20.9%



TOP COMPONENTS AS OF 13-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
KINGFISHER PLC	KGF LN Equity	GB	GBP	1.28%
ANTHEM INC	ANTM UN Equity	US	USD	1.25%
CBRE GROUP INC	CBRE UN Equity	US	USD	1.20%
ADV.AUTO PARTS	AAP UN Equity	US	USD	1.20%
CIGNA CORP	CI UN Equity	US	USD	1.18%
GILDAN ACTIVEWEAR INC	GIL CT Equity	CA	CAD	1.18%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	1.18%
AUTOZONE INC	AZO UN Equity	US	USD	1.18%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	1.15%
LABORATORY CRP OF AMER HLDGS	LH UN Equity	US	USD	1.15%

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