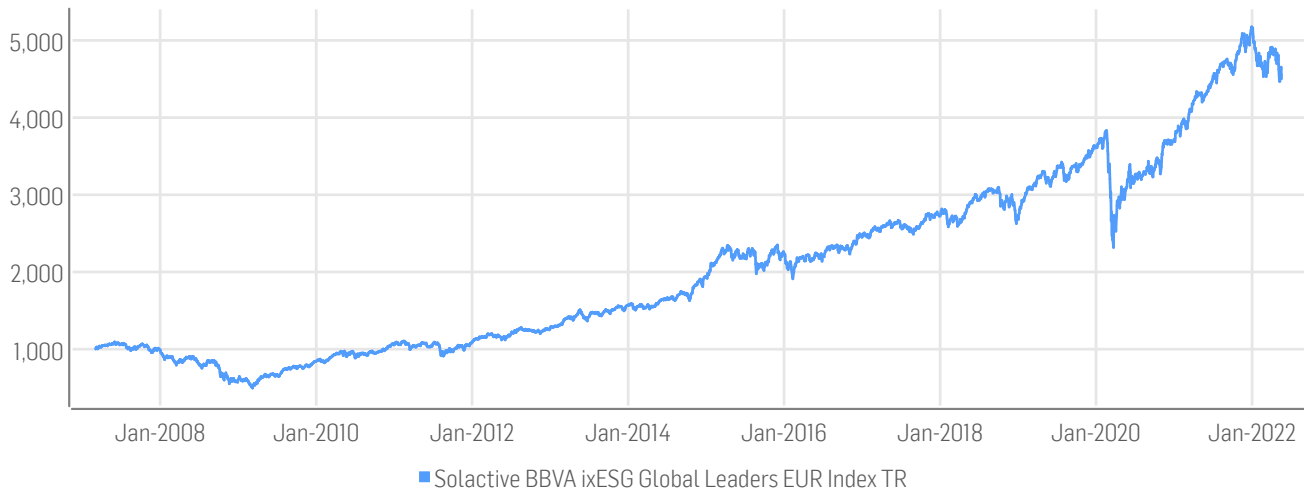


FACTSHEET - AS OF 19-May-2022

Solactive BBVA ixESG Global Leaders EUR Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBT83 / SLOBT8	Base Value / Base Date	1000 Points / 05.03.2020
Bloomberg / Reuters	- / .SBVESGET	Last Price	4502.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	100		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.43%	-2.80%	-11.20%	5.12%	-12.88%	35.97%
Performance (p.a.)						14.96%
Volatility (p.a.)	24.23%	19.47%	18.09%	14.20%	18.06%	23.19%
High	4889.47	4912.99	5176.79	5176.79	5168.24	5176.79
Low	4469.41	4469.41	4469.41	4276.08	4469.41	2317.68
Sharpe Ratio*	-2.49	-0.53	-1.15	0.41	-1.65	0.67
Max. Drawdown	-8.59%	-9.03%	-13.66%	-13.66%	-13.52%	-30.01%
VaR 95 \ 99				-24.5% \ -43.4%		-33.8% \ -71.8%
CVaR 95 \ 99				-37.3% \ -51.7%		-60.8% \ -131.0%

* 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).

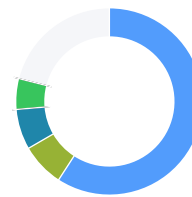
COMPOSITION BY CURRENCIES

- USD 64.9%
- EUR 8.6%
- AUD 7.5%
- GBP 7.0%
- Others 11.9%



COMPOSITION BY COUNTRIES

- US 59.1%
- AU 7.5%
- GB 7.0%
- CA 5.3%
- Others 21.1%



TOP COMPONENTS AS OF 19-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
VALERO ENERGY	VLO UN Equity	US	USD	1.62%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	1.39%
PEARSON PLC	PSON LN Equity	GB	GBP	1.29%
CIGNA CORP	CI UN Equity	US	USD	1.28%
TERNA SPA	TRN IM Equity	IT	EUR	1.27%
VICINITY CENTRES	VCX AT Equity	AU	AUD	1.26%
HYDRO ONE LTD	H CT Equity	CA	CAD	1.23%
PHILLIPS 66	PSX UN Equity	US	USD	1.23%
WESTERN DIGITAL	WDC UW Equity	US	USD	1.23%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.20%

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