

FACTSHEET - AS OF 09-May-2025

Solactive BBVA ixESG Global Leaders USD Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---------------------------------------------|
| ISIN / WKN | DE000SLOCCR0 / SLOCCR | Base Value / Base Date | 1000 Points / 05.03.2020 |
| Bloomberg / Reuters | / .SBVESGUT | Last Price | 4782.70 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 05.03.2020 |
| Index Members | 101 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 9.28% | -1.44% | -2.59% | 3.76% | 2.50% | 68.52% |
| Performance (p.a.) | | | | | | 10.61% |
| Volatility (p.a.) | 21.15% | 21.40% | 16.93% | 14.49% | 18.74% | 19.14% |
| High | 4784.42 | 4931.66 | 4957.99 | 5023.62 | 4931.66 | 5023.62 |
| Low | 4334.77 | 4145.69 | 4145.69 | 4145.69 | 4145.69 | 1985.90 |
| Sharpe Ratio* | 9.00 | -0.47 | -0.56 | -0.03 | 0.16 | 0.33 |
| Max. Drawdown | -0.96% | -15.94% | -16.38% | -17.48% | -15.94% | -30.02% |
| VaR 95 \ 99 | | | | -21.4% \ -39.7% | | -24.8% \ -50.9% |
| CVaR 95 \ 99 | | | | -34.5% \ -67.5% | | -45.5% \ -87.6% |

* 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 67.4%
- GBp 8.3%
- EUR 7.9%
- AUD 6.7%
- Others 9.7%



COMPOSITION BY COUNTRIES

- US 62.5%
- GB 7.5%
- AU 6.7%
- CA 6.3%
- Others 17.0%



TOP COMPONENTS AS OF 09-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| WHEATON PRECIOUS METALS CORP | WPM CT Equity | CA | CAD | 1.30% |
| GROUPE BRUXELLES LAMBERT SA | GBLB BB Equity | BE | EUR | 1.26% |
| INTESA SANPAOLO SPA | ISP IM Equity | IT | EUR | 1.25% |
| LINK REIT | 823 HK Equity | HK | HKD | 1.21% |
| TERNA SPA | TRN IM Equity | IT | EUR | 1.21% |
| SBA COMMUNICATIONS CORP-CL A | SBAC UW Equity | US | USD | 1.19% |
| ELECTRONIC ARTS INC | EA UW Equity | US | USD | 1.19% |
| RED ELECTRICA CORP SA | RED SQ Equity | ES | EUR | 1.19% |
| CARDINAL HEALTH INC | CAH UN Equity | US | USD | 1.19% |
| HYDRO ONE LTD | H CT Equity | CA | CAD | 1.18% |

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