

FACTSHEET - AS OF 04-Jul-2022

Solactive BBVA ixS Global Inclusive Growth EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCP37 / SLOCP3	Base Value / Base Date	1000 Points / 03.03.2010
Bloomberg / Reuters	SBVGIGEN Index/ .SBVGIGEN	Last Price	3984.54
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 03.03.2010
Index Members	151		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.05%	-10.96%	-15.47%	-10.37%	-16.57%	298.45%
Performance (p.a.)						11.86%
Volatility (p.a.)	19.64%	17.75%	17.37%	14.40%	17.17%	13.46%
High	4171.71	4475.19	4713.93	4808.99	4781.37	4808.99
Low	3804.51	3804.51	3804.51	3804.51	3804.51	987.78
Sharpe Ratio*	-1.98	-2.08	-1.63	-0.69	-1.72	0.92
Max. Drawdown	-8.80%	-14.99%	-19.29%	-20.89%	-20.43%	-29.27%
VaR 95 \ 99				-28.0% \ -39.6%		-21.2% \ -39.1%
CVaR 95 \ 99				-35.5% \ -46.6%		-32.8% \ -55.4%

* 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).

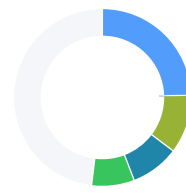
COMPOSITION BY CURRENCIES

- EUR 33.6%
- USD 25.2%
- GBP 10.7%
- JPY 8.9%
- Others 21.6%



COMPOSITION BY COUNTRIES

- US 24.6%
- GB 10.7%
- JP 8.9%
- DK 7.8%
- Others 48.0%



TOP COMPONENTS AS OF 04-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	2.80%
VERBUND AG	VER AV Equity	AT	EUR	2.59%
ORSTED A/S	ORSTED DC Equity	DK	DKK	2.49%
TERNA SPA	TRN IM Equity	IT	EUR	2.37%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	2.05%
SNAM SPA	SRG IM Equity	IT	EUR	2.04%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.90%
RELX PLC	REL LN Equity	GB	GBP	1.83%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.69%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	1.40%

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