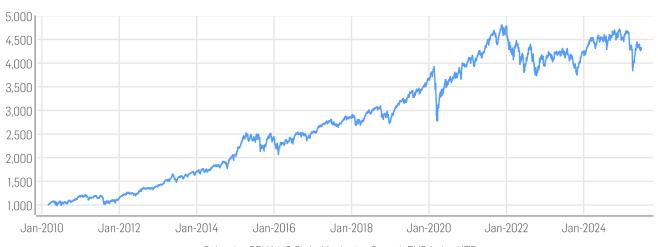


FACTSHEET - AS OF 27-Jun-2025 Solactive BBVA ixS Global Inclusive Growth EUR Index NTR

HISTORICAL PERFORMANCE



Solactive BBVA ixS Global Inclusive Growth EUR Index NTR

CHARACTERISTICS

| ISIN / WKN | DE000SL0CP37 / SL0CP3 | | |
|---|-----------------------|--|--|
| Bloomberg / Reuters SBVGIGEN Index/ .SB | | | |
| Index Calculator | Solactive AG | | |
| Index Type | Net Total Return | | |
| Index Currency | EUR | | |
| Index Members | 150 | | |

| Base Value / Base Date | 1000 Points / 03.03.2010 |
|------------------------|---|
| Last Price | 4323.24 |
| Dividends | Reinvested |
| Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| History | Available daily back to 03.03.2010 |
| | |



STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.99% | 0.74% | -4.45% | -2.93% | -4.24% | 332.32% |
| Performance (p.a.) | | | | | | 10.03% |
| Volatility (p.a.) | 9.21% | 18.01% | 14.72% | 12.93% | 14.76% | 13.15% |
| High | 4398.79 | 4443.03 | 4682.77 | 4719.99 | 4682.77 | 4808.99 |
| Low | 4265.42 | 3838.34 | 3838.34 | 3838.34 | 3838.34 | 987.78 |
| Sharpe Ratio* | -1.45 | 0.06 | -0.73 | -0.38 | -0.71 | 0.62 |
| Max. Drawdown | -3.03% | -10.64% | -18.03% | -18.68% | -18.03% | -29.27% |
| VaR 95 \ 99 | | | | -18.0% \ -52.0% | | -20.7% \ -38.2% |
| CVaR 95 \ 99 | | | | -35.7% \ -61.3% | | -32.0% \ -53.9% |

^{*} 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 19.3%

• JPY 10.8%

• GBp 9.5%

Others 17.6%

COMPOSITION BY COUNTRIES

• US 41.1%

• JP 10.8%

• GB 8.6%

• FR 7.2%

Others 32.3%



TOP COMPONENTS AS OF 27-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------|-----------------|---------|----------|------------------|
| SEVERN TRENT PLC | SVT LN Equity | GB | GBp | 3.40% |
| AMERICAN WATER WORKS CO INC | AWK UN Equity | US | USD | 2.48% |
| TERUMO CORP | 4543 JT Equity | JP | JPY | 1.98% |
| EDWARDS LIFESCIENCES CORP | EW UN Equity | US | USD | 1.86% |
| EVERSOURCE ENERGY | ES UN Equity | US | USD | 1.81% |
| KERING SA | KER FP Equity | FR | EUR | 1.76% |
| RELX PLC | REL LN Equity | GB | GBp | 1.54% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 1.49% |
| ALCONINC | ALC SE Equity | CH | CHF | 1.43% |
| CHUGAI PHARMACEUTICAL CO LTD ORD | 4519 JT Equity | JP | JPY | 1.43% |



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