

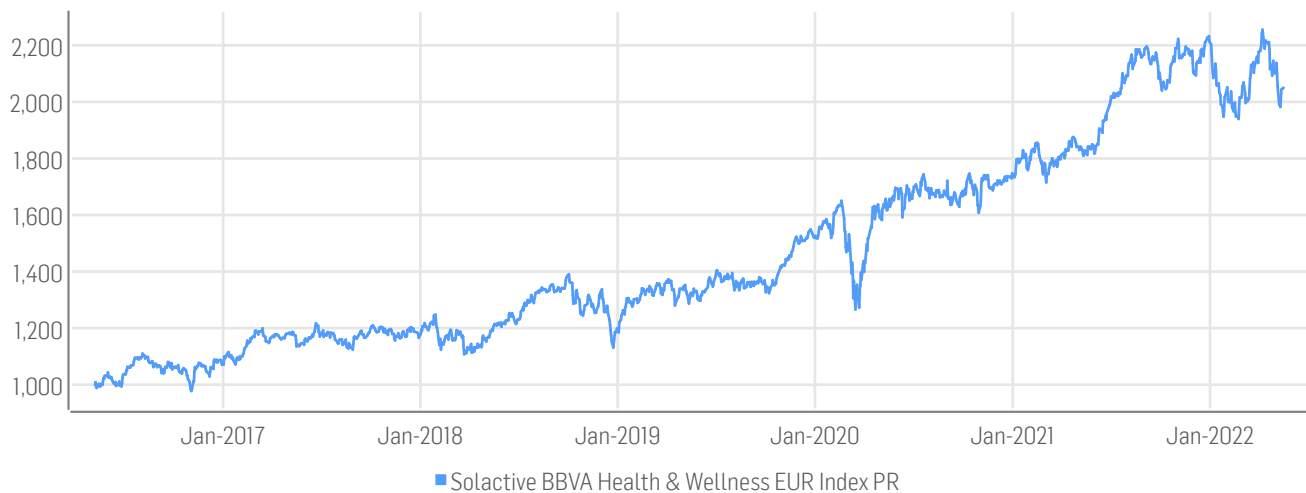
FACTSHEET - AS OF 17-May-2022

Solactive BBVA Health & Wellness EUR Index PR

DESCRIPTION

Solactive BBVA Health & Wellness Index selects companies taking human health at its heart; leading the fight against infectious and chronic diseases, serving the needs of the elder, refining healthcare management and favouring a healthy lifestyle and well-being.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODK31 / SLODK3	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	SBVHAWEP Index/ .SBVHAWEP	Last Price	2050.11
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.05.2016
Index Members	50		

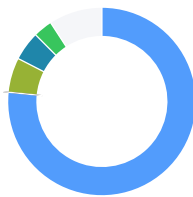
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.51%	2.62%	-6.22%	11.31%	-7.36%	105.01%
Performance (p.a.)						12.66%
Volatility (p.a.)	24.38%	20.60%	18.68%	15.92%	20.04%	16.88%
High	2211.51	2255.59	2255.59	2255.59	2255.59	2255.59
Low	1981.87	1939.53	1939.53	1817.90	1939.53	977.62
Sharpe Ratio*	-2.49	0.57	-0.62	0.76	-0.89	0.78
Max. Drawdown	-10.59%	-12.14%	-13.12%	-13.12%	-12.36%	-23.28%
VaR 95 \ 99				-28.8% \ -39.7%		-26.6% \ -45.5%
CVaR 95 \ 99				-36.2% \ -52.5%		-39.3% \ -65.8%

* 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).

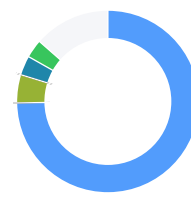
COMPOSITION BY CURRENCIES

- USD 76.6%
- EUR 6.0%
- DKK 5.0%
- GBP 3.3%
- Others 9.2%



COMPOSITION BY COUNTRIES

- US 74.7%
- DK 5.0%
- DE 3.4%
- GB 3.3%
- Others 13.5%



TOP COMPONENTS AS OF 17-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
MERCK & CO. INC.	MRK UN Equity	US	USD	4.95%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	4.68%
PFIZER INC	PFE UN Equity	US	USD	4.68%
ABBVIE INC	ABBV UN Equity	US	USD	4.52%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.46%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.43%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.23%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	4.19%
DANAHER CORP	DHR UN Equity	US	USD	4.09%
APPLE INC	AAPL UW Equity	US	USD	4.07%

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