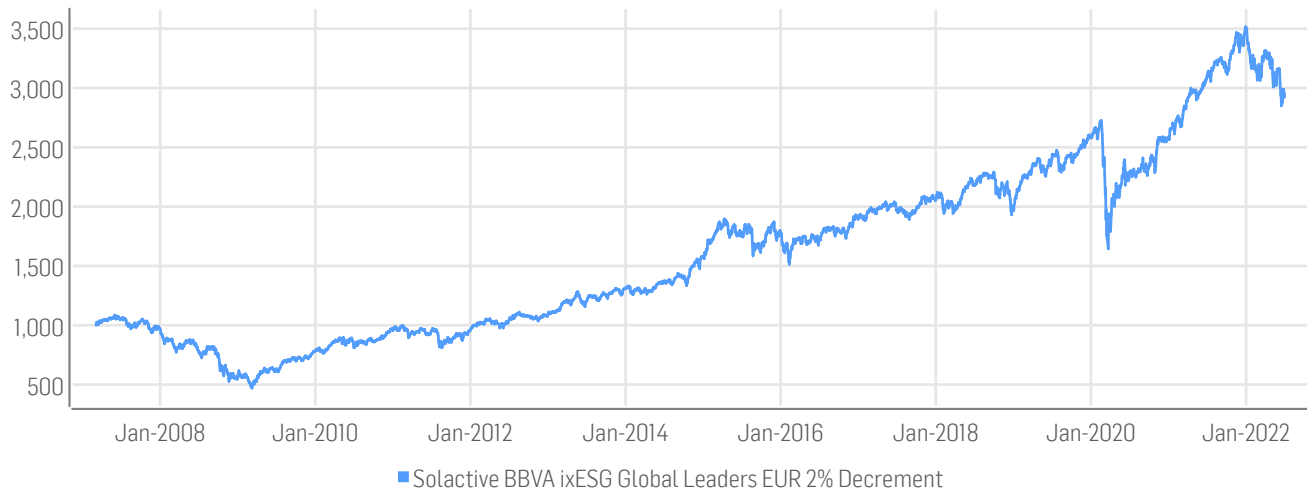


FACTSHEET - AS OF 01-Jul-2022

Solactive BBVA ixESG Global Leaders EUR 2% Decrement

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODTW2 / SLODTW	Base Value / Base Date	1000 Points / 05.03.2007
Bloomberg / Reuters	SBVESGE2 Index / .SBVESGE2	Last Price	2947.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00am to 10:53pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 05.03.2007
Index Members	2		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.86%	-9.82%	-16.04%	-5.58%	-16.04%	194.71%
Performance (p.a.)						7.31%
Volatility (p.a.)	21.07%	20.70%	18.58%	15.62%	18.51%	17.12%
High	3163.43	3315.50	3505.49	3516.36	3510.25	3516.36
Low	2849.82	2849.82	2849.82	2849.82	2849.82	470.08
Sharpe Ratio*	-2.44	-1.63	-1.58	-0.32	-1.57	0.46
Max. Drawdown	-9.91%	-14.05%	-18.81%	-18.96%	-18.81%	-56.73%
VaR 95 \ 99				-29.2% \ -50.7%		-25.7% \ -52.0%
CVaR 95 \ 99				-41.1% \ -54.6%		-42.8% \ -74.4%

* 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 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BBVA IXESG GLOBAL LEADERS EUR INDEX NTR		DE	EUR	100.01%
EUR-CASH	EUR-CASH	-	EUR	-0.01%

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