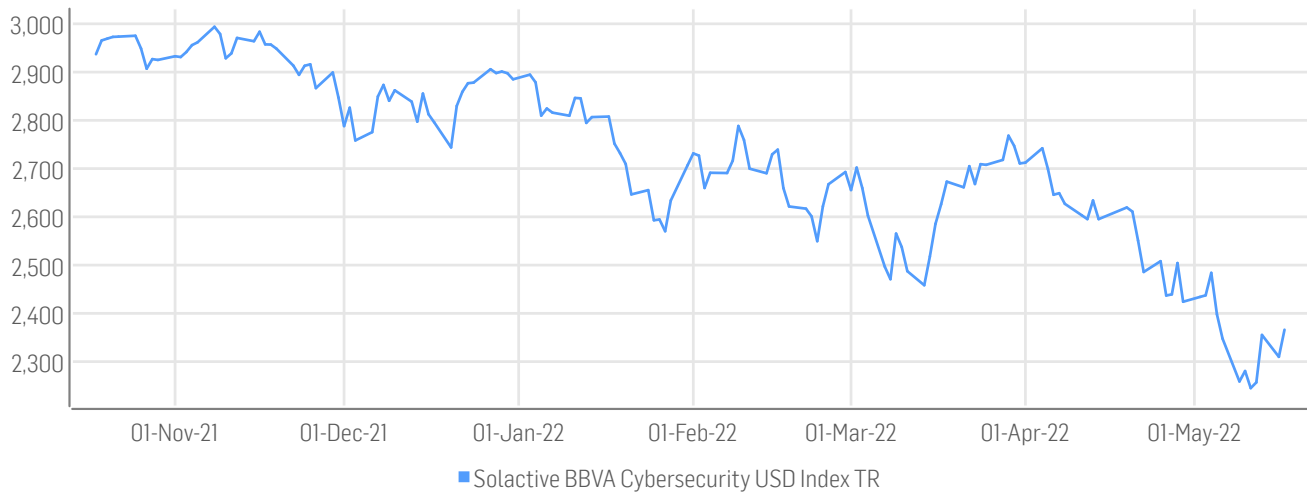


FACTSHEET - AS OF 17-May-2022

Solactive BBVA Cybersecurity USD Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEEQ4 / SLOEEQ	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	/ .SBVCYBUT	Last Price	2366.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 09.05.2016
Index Members	50		

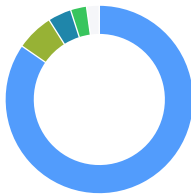
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.83%	-13.62%	-19.99%		-17.99%	-19.44%
Performance (p.a.)						-31.22%
Volatility (p.a.)	35.93%	30.33%	26.46%		27.86%	24.84%
High	2619.42	2768.20	2957.03		2894.75	2993.95
Low	2245.01	2245.01	2245.01		2245.01	2245.01
Sharpe Ratio*	-1.90	-1.50	-1.41		-1.50	-1.29
Max. Drawdown	-14.29%	-18.90%	-24.08%		-22.45%	-25.02%
VaR 95 \ 99						-39.6% \ -61.2%
CVaR 95 \ 99						-52.6% \ -65.9%

* 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).

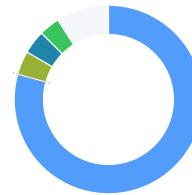
COMPOSITION BY CURRENCIES

- USD 84.6%
- EUR 6.4%
- CAD 4.0%
- KRW 2.8%
- Others 2.2%



COMPOSITION BY COUNTRIES

- US 79.3%
- NL 4.1%
- CA 4.0%
- CH 3.6%
- Others 9.0%



TOP COMPONENTS AS OF 17-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	5.59%
QUALCOMM INC	QCOM UW Equity	US	USD	5.21%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	5.14%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.92%
ORACLE CORP	ORCL UN Equity	US	USD	4.76%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	4.61%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.59%
PAYPAL HOLDINGS INC.	PYPL UW Equity	US	USD	4.05%
FISERV INC	FISV UW Equity	US	USD	3.78%
CHUBB LTD	CB UN Equity	CH	USD	3.57%

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