FACTSHEET - AS OF 23-Mar-2023
Solactive BBVA ixESG Global Leaders USD Risk Control 6% Index

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0EZD7 / SL0EZD
Bloomberg / Reuters	SBVESGU6 Index / .SBVESGU6
Index Calculator	Solactive AG
Index Type	
Index Currency	USD
Index Members	2

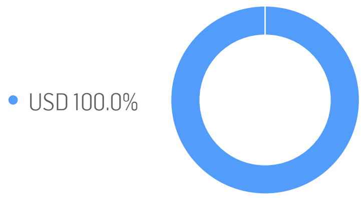
Base Value / Base Date	100.0 Points / 30.07.2007
Last Price	104.98
Dividends	Reinvested
Calculation	08:00 to 22:57 (CET), every 15 seconds
History	Available daily back to 30.07.2007

STATISTICS

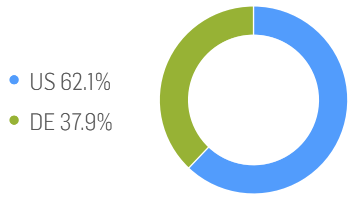
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.44%	-0.56%	1.31%	-6.74%	-0.60%	4.98%
Performance (p.a.)						0.31%
Volatility (p.a.)	5.74%	4.79%	5.49%	5.79%	4.82%	6.06%
High	106.87	108.28	108.28	113.17	108.28	120.75
Low	104.81	104.81	103.08	103.08	104.81	80.05
Sharpe Ratio*	-3.61	-1.42	-0.34	-1.97	-1.49	-0.70
Max. Drawdown	-1.92%	-3.20%	-3.20%	-8.92%	-3.20%	-21.68%
VaR 95 \ 99				-10.3% \ -15.6%		-10.4% \ -16.8%
CVaR 95 \ 99				-13.5% \ -17.4%		-14.8% \ -23.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
USD-CASH	USD-CASH	US	USD	62.09%
SOLACTIVE BBVA IXESG GLOBAL LEADERS USD INDEX NTR	SBVESGUN Index	DE	USD	37.91%

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