

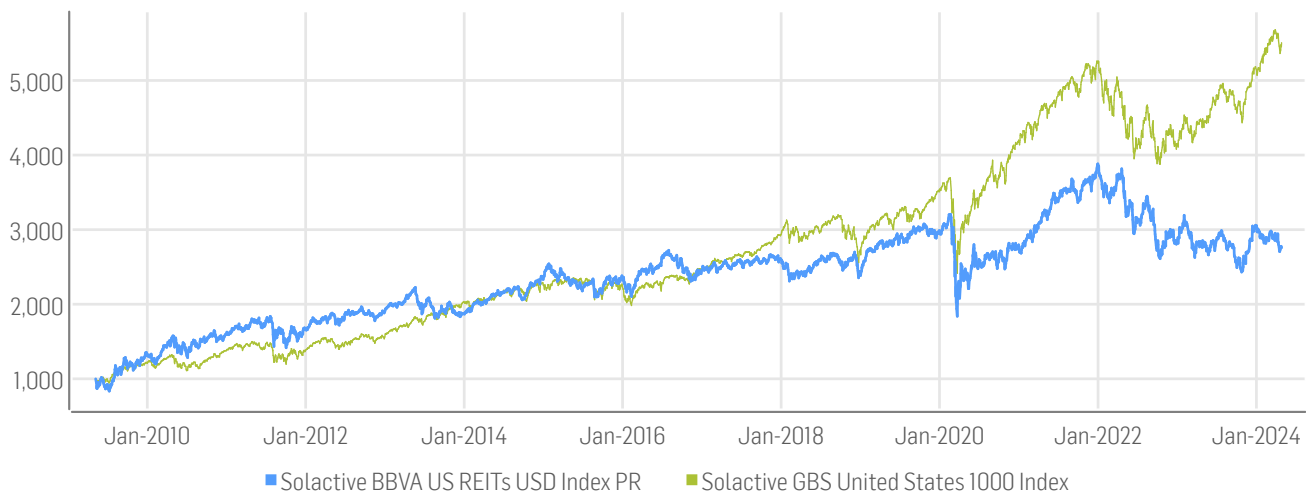
FACTSHEET - AS OF 26-Apr-2024

Solactive BBVA US REITs USD Index PR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHUT	Base Value / Base Date	1000 Points / 19.05.2009
Bloomberg / Reuters	/ .SBVURTUP	Last Price	2757.72
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	USD	History	Available daily back to 19.05.2009
Index Members	57		

STATISTICS

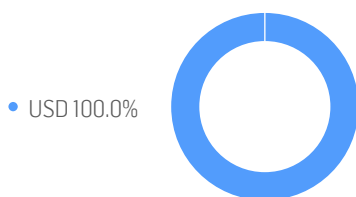
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.83%	-5.33%	13.05%	-0.80%	-8.63%	197.11%
Performance (p.a.)						7.56%
Volatility (p.a.)	24.13%	18.88%	20.73%	19.13%	18.45%	22.01%
High	2952.23	2981.79	3059.82	3059.82	3052.42	3882.31
Low	2705.69	2705.69	2450.32	2430.79	2705.69	835.10
Sharpe Ratio*	-2.37	-1.34	1.11	-0.32	-1.60	0.10
Max. Drawdown	-8.35%	-9.26%	-11.57%	-18.63%	-11.36%	-42.66%
VaR 95 \ 99				-32.3% \ -48.6%		-33.0% \ -62.7%
CVaR 95 \ 99				-41.8% \ -61.7%		-52.9% \ -92.7%

* 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).

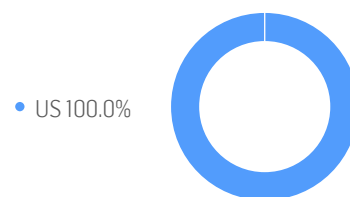
STATISTICS - GBS - Solactive GBS United States 1000 Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.96%	4.23%	24.20%	24.25%	6.59%	463.46%
Performance (p.a.)						12.27%
Volatility (p.a.)	12.94%	12.31%	11.57%	11.91%	11.73%	17.71%
High	4031.79	4031.79	4031.79	4031.79	4031.79	4031.79
Low	3805.38	3714.95	3183.55	3102.31	3598.21	671.78
Sharpe Ratio*	-2.78	1.06	4.31	1.62	1.39	0.39
Max. Drawdown	-5.62%	-5.62%	-5.62%	-10.63%	-5.62%	-34.69%
VaR 95 \ 99				-20.1% \ -24.3%		-27.0% \ -51.3%
CVaR 95 \ 99				-23.6% \ -26.8%		-43.6% \ -73.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EQUINIX INC	EQIX UN Equity	US	USD	5.30%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.88%
REALTY INCOME CORP	O UN Equity	US	USD	4.56%
PROLOGIS INC	PLD UN Equity	US	USD	4.34%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	4.30%
AMERICAN TOWER CORP	AMT UN Equity	US	USD	4.22%
CROWN CASTLE INC	CCI UN Equity	US	USD	3.63%
PUBLIC STORAGE	PSA UN Equity	US	USD	3.52%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	3.10%
VICI PROPERTIES INC	VICI UN Equity	US	USD	2.73%

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