

FACTSHEET - AS OF 21-Jun-2024

Solactive BBVA ixESG Global Leaders EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBT75 / SLOBT7	Base Value / Base Date	1000 Points / 05.03.2020
Bloomberg / Reuters	SBVESGEN Index/ .SBVESGEN	Last Price	4912.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.03.2020
Index Members	100		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.76%	0.39%	8.53%	14.65%	8.45%	60.97%
Performance (p.a.)						11.72%
Volatility (p.a.)	7.51%	8.41%	8.66%	9.60%	8.72%	18.85%
High	4912.50	4922.26	4922.26	4922.26	4922.26	4922.26
Low	4721.90	4648.80	4453.11	4012.14	4453.11	2135.26
Sharpe Ratio*	2.66	-0.25	1.66	1.17	1.70	0.43
Max. Drawdown	-2.19%	-5.56%	-5.56%	-10.00%	-5.56%	-30.03%
VaR 95 \ 99				-16.1% \ -22.2%		-23.7% \ -52.9%
CVaR 95 \ 99				-21.0% \ -29.1%		-46.6% \ -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).

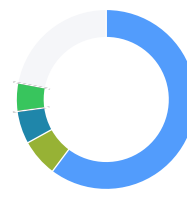
COMPOSITION BY CURRENCIES

- USD 67.9%
- EUR 10.3%
- AUD 6.7%
- CAD 5.9%
- Others 9.2%



COMPOSITION BY COUNTRIES

- US 60.2%
- AU 6.7%
- CA 5.9%
- GB 5.1%
- Others 22.0%



TOP COMPONENTS AS OF 21-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	1.68%
NETAPP INC	NTAP UW Equity	US	USD	1.36%
QUALCOMM INC	QCOM UW Equity	US	USD	1.35%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	1.31%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	1.31%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.28%
HP INC	HPQ UN Equity	US	USD	1.24%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	1.19%
METTLER-TOLEDO INTL	MTD UN Equity	US	USD	1.19%
ORACLE CORP	ORCL UN Equity	US	USD	1.16%

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