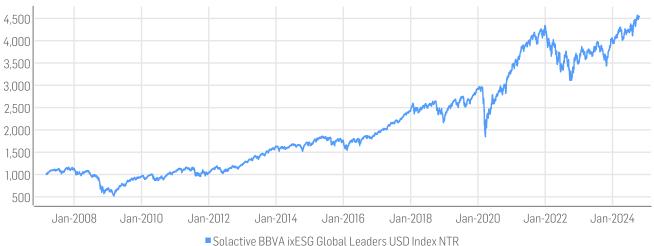


FACTSHEET - AS OF 18-Oct-2024 Solactive BBVA ixESG Global Leaders USD Index NTR

DESCRIPTION

The Solactive BBVA ixESG Global Leaders Index offers investors the ideal tool to follow the ESG theme. Its methodology applies an innovative and dynamic exclusion and selection mechanism. This unique approach helps mitigate risks while maximizing ESG exposure. The index leverages on ESG data provided by a leading independent ESG firm.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0CCQ2 / SL0CCQ	Base Value / Base Date	1000 Points / 05.03.2020
Bloomberg / Reuters	SBVESGUN Index/ .SBVESGUN	Last Price	4541.11
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	USD	History	Available daily back to 05.03.2020
Index Members	100		



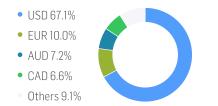


STATISTICS

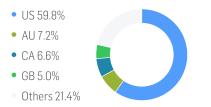
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.84%	6.67%	13.22%	28.22%	12.15%	72.01%
Performance (p.a.)						12.45%
Volatility (p.a.)	9.61%	13.03%	11.45%	11.68%	11.25%	19.44%
High	4570.57	4570.57	4570.57	4570.57	4570.57	4570.57
Low	4458.93	4112.40	4037.42	3433.91	3935.90	1847.06
Sharpe Ratio*	2.08	1.93	2.08	2.04	0.93	0.39
Max. Drawdown	-2.08%	-5.35%	-6.00%	-6.72%	-6.72%	-30.04%
VaR 95 \ 99				-16.9% \ -26.0%		-25.3% \ -50.9%
CVaR 95 \ 99				-25.9% \ -33.3%		-46.1% \ -91.2%

* 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 18-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	1.71%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	1.37%
ORACLE CORP	ORCL UN Equity	US	USD	1.35%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	1.32%
PULTE GROUP INC	PHM UN Equity	US	USD	1.30%
CBRE GROUP INC	CBRE UN Equity	US	USD	1.30%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	1.29%
FOX CORP CLASS A (NEW)	FOXA UW Equity	US	USD	1.29%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	1.28%
NETAPP INC	NTAP UW Equity	US	USD	1.27%







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