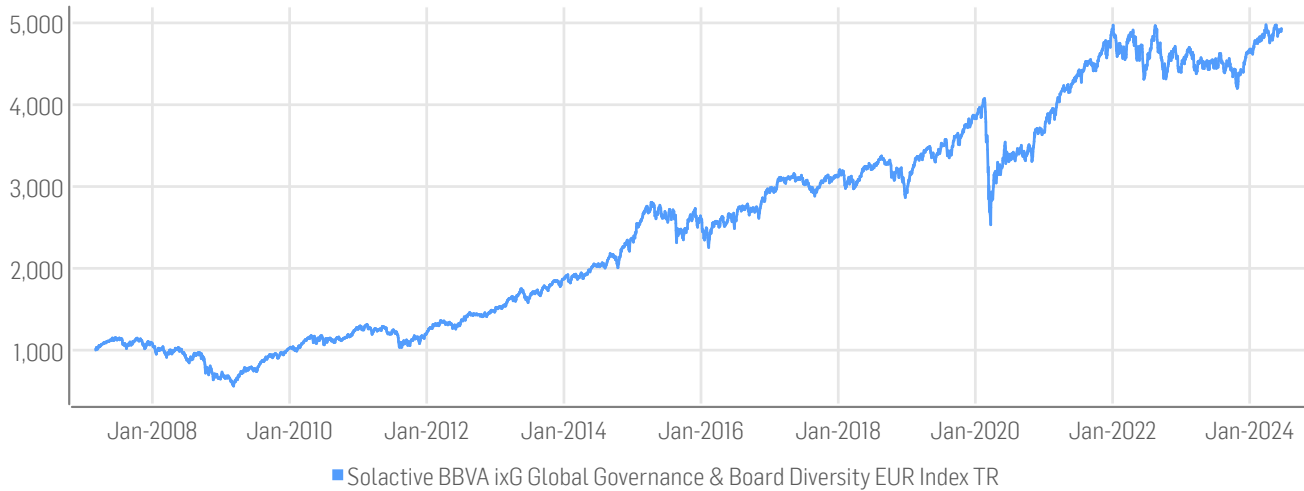


FACTSHEET - AS OF 19-Jun-2024

Solactive BBVA ixG Global Governance & Board Diversity EUR Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCMP3 / SLOCMP	Base Value / Base Date	1000 Points / 05.03.2007
Bloomberg / Reuters	/.SBVGGDET	Last Price	4921.95
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.03.2007
Index Members	100		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.05%	0.18%	5.89%	10.56%	5.51%	392.20%
Performance (p.a.)						9.65%
Volatility (p.a.)	7.71%	8.39%	7.98%	8.84%	8.05%	16.47%
High	4973.96	4977.55	4977.55	4977.55	4977.55	4977.55
Low	4836.38	4755.72	4617.31	4198.57	4617.31	559.95
Sharpe Ratio*	-2.03	-0.35	1.08	0.80	1.03	0.36
Max. Drawdown	-2.77%	-4.46%	-4.46%	-9.28%	-4.46%	-51.39%
VaR 95 \ 99				-14.2% \ -23.5%		-25.6% \ -47.6%
CVaR 95 \ 99				-19.7% \ -26.3%		-40.7% \ -71.1%

* 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 44.8%
- CAD 18.9%
- GBP 14.9%
- AUD 12.2%
- Others 9.3%



COMPOSITION BY COUNTRIES

- US 41.0%
- CA 18.9%
- GB 14.9%
- AU 12.2%
- Others 13.0%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
KINGFISHER PLC	KGF LN Equity	GB	GBP	2.24%
TESCO PLC	TSCO LN Equity	GB	GBP	2.16%
COLES GROUP LTD	COL AT Equity	AU	AUD	2.15%
GSK PLC	GSK LN Equity	GB	GBP	1.92%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	1.84%
TREASURY WINE ESTATES LIMITED	TWE AT Equity	AU	AUD	1.83%
TE CONNECTIVITY LTD	TEL UN Equity	CH	USD	1.80%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.76%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.75%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.75%

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