

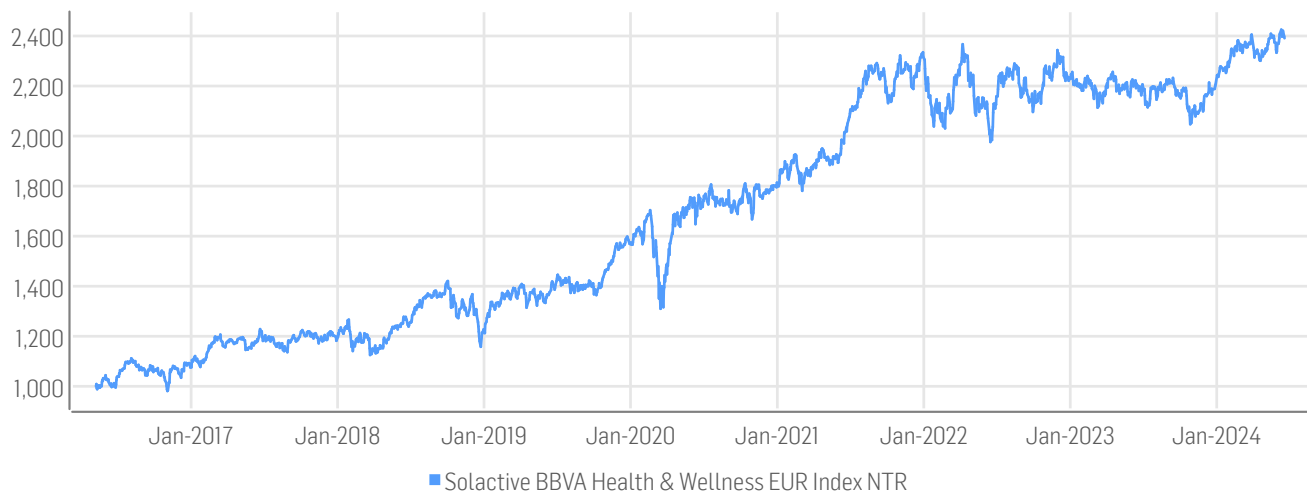
FACTSHEET - AS OF 18-Jun-2024

Solactive BBVA Health & Wellness EUR Index NTR

DESCRIPTION

Solactive BBVA Health & Wellness Index selects companies taking human health at its heart; leading the fight against infectious and chronic diseases, serving the needs of the elder, refining healthcare management and favouring a healthy lifestyle and well-being.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | DE000SLODND5 / SLODND | Base Value / Base Date | 1000 Points / 09.05.2016 |
| Bloomberg / Reuters | SBVHAWEN Index/ .SBVHAWEN | Last Price | 2390.99 |
| 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 09.05.2016 |
| Index Members | 50 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.42% | 0.99% | 9.48% | 8.78% | 8.42% | 139.10% |
| Performance (p.a.) | | | | | | 11.35% |
| Volatility (p.a.) | 9.68% | 9.85% | 9.71% | 10.42% | 9.79% | 15.92% |
| High | 2425.40 | 2425.40 | 2425.40 | 2425.40 | 2425.40 | 2425.40 |
| Low | 2332.96 | 2301.16 | 2184.05 | 2047.30 | 2205.23 | 981.14 |
| Sharpe Ratio* | -0.89 | 0.04 | 1.70 | 0.50 | 1.54 | 0.48 |
| Max. Drawdown | -2.84% | -4.34% | -4.34% | -8.29% | -4.34% | -23.13% |
| VaR 95 \ 99 | | | | -17.1% \ -26.9% | | -25.0% \ -43.0% |
| CVaR 95 \ 99 | | | | -23.0% \ -33.0% | | -37.1% \ -60.3% |

* 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).

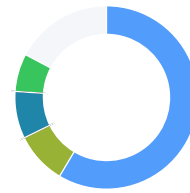
COMPOSITION BY CURRENCIES

- USD 61.0%
- CHF 9.2%
- GBP 8.3%
- DKK 6.7%
- Others 14.8%



COMPOSITION BY COUNTRIES

- US 58.6%
- CH 9.2%
- GB 8.3%
- DK 6.7%
- Others 17.3%



TOP COMPONENTS AS OF 18-Jun-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| ASTRAZENECA PLC | AZN LN Equity | GB | GBP | 4.72% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 4.64% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 4.57% |
| PROCTER & GAMBLE CO | PG UN Equity | US | USD | 4.46% |
| UNITEDHEALTH GROUP INC | UNH UN Equity | US | USD | 4.45% |
| VERTEX PHARMACEUTICALS INC | VRTX UW Equity | US | USD | 4.45% |
| ELEVANCE HEALTH INC | ELV UN Equity | US | USD | 4.30% |
| THERMO FISHER SCIENTIFIC INC | TMO UN Equity | US | USD | 4.20% |
| MERCK & CO. INC. | MRK UN Equity | US | USD | 4.19% |
| STRYKER CORP | SYK UN Equity | US | USD | 4.00% |

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