

FACTSHEET - AS OF 07-Oct-2024

Solactive BBVA Climate Action CTB Europe Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB8L2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	/ .SBVCTEET	Last Price	2105.04
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 24.02.2014
Index Members	125		

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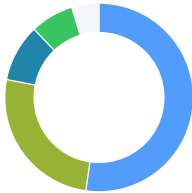
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.90%	4.58%	7.22%	18.37%	9.47%	110.50%
Performance (p.a.)						7.26%
Volatility (p.a.)	10.80%	11.96%	11.06%	10.32%	10.22%	16.31%
High	2159.34	2159.34	2159.34	2159.34	2159.34	2159.34
Low	2071.68	1954.09	1935.54	1702.20	1871.33	939.11
Sharpe Ratio*	2.07	1.38	1.07	1.48	0.88	0.24
Max. Drawdown	-3.00%	-5.65%	-6.12%	-6.12%	-6.12%	-35.76%
VaR 95 \ 99				-17.6% \ -22.1%		-24.8% \ -46.0%
CVaR 95 \ 99				-22.5% \ -37.2%		-40.1% \ -69.5%

* 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).

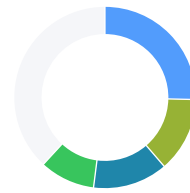
COMPOSITION BY CURRENCIES

- EUR 52.2%
- GBp 25.8%
- CHF 9.8%
- DKK 7.4%
- Others 4.7%



COMPOSITION BY COUNTRIES

- GB 25.4%
- DE 13.3%
- FR 13.3%
- CH 9.8%
- Others 38.1%



TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
UCB SA	UCB BB Equity	BE	EUR	2.03%
ORSTED A/S	ORSTED DC Equity	DK	DKK	1.70%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	1.69%
H&M HENNES & MAURITZ AB CLASS B	HMB SS Equity	SE	SEK	1.57%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	1.55%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.54%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.54%
SANOFI SA	SAN FP Equity	FR	EUR	1.47%
KINGFISHER PLC	KGF LN Equity	GB	GBp	1.44%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	1.41%

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