

FACTSHEET - AS OF 29-Jul-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	2052.56
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		

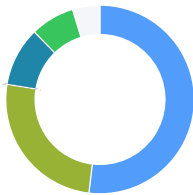
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.46%	3.76%	6.78%	10.44%	6.74%	105.26%
Performance (p.a.)						7.14%
Volatility (p.a.)	10.22%	10.06%	9.50%	10.14%	9.48%	16.38%
High	2071.08	2081.51	2081.51	2081.51	2081.51	2081.51
Low	1999.62	1978.21	1890.23	1702.20	1871.33	939.11
Sharpe Ratio*	3.01	1.24	1.11	0.68	0.86	0.21
Max. Drawdown	-2.17%	-3.93%	-3.93%	-9.47%	-3.93%	-35.76%
VaR 95 \ 99				-17.6% \ -21.5%		-24.8% \ -47.0%
CVaR 95 \ 99				-19.8% \ -22.0%		-40.1% \ -70.3%

* 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).

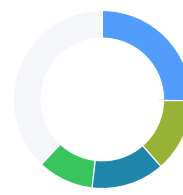
COMPOSITION BY CURRENCIES

- EUR 51.9%
- GBp 25.7%
- CHF 10.2%
- DKK 7.6%
- Others 4.7%



COMPOSITION BY COUNTRIES

- GB 25.2%
- FR 13.3%
- DE 13.3%
- CH 10.2%
- Others 38.0%



TOP COMPONENTS AS OF 29-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
UCB SA	UCB BB Equity	BE	EUR	1.99%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.63%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	1.62%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.62%
ORSTED A/S	ORSTED DC Equity	DK	DKK	1.60%
ROCHE HOLDING AG ORD BRR	RO SE Equity	CH	CHF	1.51%
H&M HENNES & MAURITZ AB CLASS B	HMB SS Equity	SE	SEK	1.50%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.48%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.47%
SANOFI SA	SAN FP Equity	FR	EUR	1.43%

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