

FACTSHEET - AS OF 20-Sep-2024

Solactive BBVA Climate Action PAB Europe Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCCV2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVPAEEP Index/ .SBVPAEEP	Last Price	1645.80
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	2.05%	2.65%	2.55%	13.83%	6.07%	64.58%
Performance (p.a.)						4.83%
Volatility (p.a.)	9.74%	11.96%	11.09%	10.55%	10.28%	16.52%
High	1665.93	1665.93	1665.93	1665.93	1665.93	1764.50
Low	1612.70	1535.44	1535.44	1374.72	1508.10	920.35
Sharpe Ratio*	2.53	0.65	0.17	1.01	0.49	0.09
Max. Drawdown	-2.55%	-6.11%	-6.95%	-6.95%	-6.95%	-36.15%
VaR 95 \ 99				-17.7% \ -22.4%		-25.5% \ -46.7%
CVaR 95 \ 99				-22.7% \ -37.8%		-40.6% \ -70.0%

* 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 51.6%
- GBp 25.4%
- CHF 9.7%
- DKK 7.1%
- Others 6.2%



COMPOSITION BY COUNTRIES

- GB 24.9%
- DE 13.8%
- FR 12.5%
- CH 9.7%
- Others 39.0%



TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
UCB SA	UCB BB Equity	BE	EUR	1.87%
KINGFISHER PLC	KGF LN Equity	GB	GBp	1.69%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	1.65%
H&M HENNES & MAURITZ AB CLASS B	HMB SS Equity	SE	SEK	1.58%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	1.51%
HALEON PLC	HLN LN Equity	GB	GBp	1.49%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	1.47%
SYMRISE AG	SYI GY Equity	DE	EUR	1.45%
NEXT PLC	NXT LN Equity	GB	GBp	1.45%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.43%

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