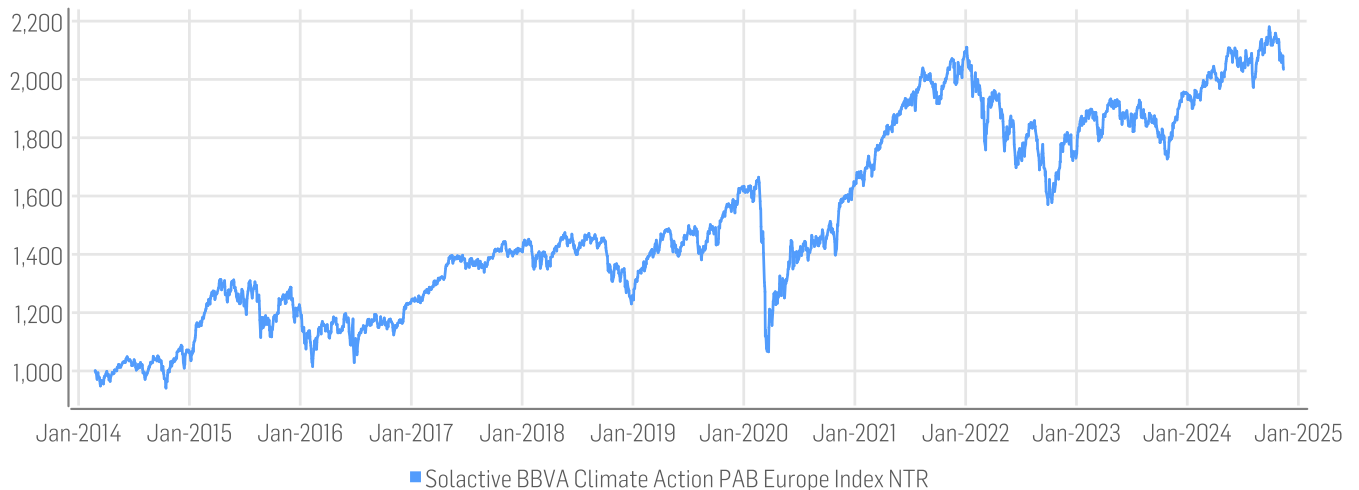


# FACTSHEET - AS OF 13-Nov-2024

## Solactive BBVA Climate Action PAB Europe Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB8G2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVPAEEN Index/ .SBVPAEEN	Last Price	2034.40
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 24.02.2014
Index Members	125		

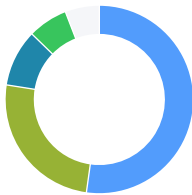
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.15%	-0.84%	-3.33%	9.95%	4.10%	103.44%
Performance (p.a.)						6.85%
Volatility (p.a.)	12.80%	11.23%	11.63%	10.30%	10.60%	16.45%
High	2158.74	2180.66	2180.66	2180.66	2180.66	2180.66
Low	2034.40	2034.40	1972.53	1852.81	1900.37	941.05
Sharpe Ratio*	-3.95	-0.58	-0.84	0.67	0.14	0.22
Max. Drawdown	-5.76%	-6.71%	-6.71%	-6.71%	-6.71%	-35.99%
VaR 95 \ 99				-17.9% \ -30.4%		-25.4% \ -46.5%
CVaR 95 \ 99				-24.4% \ -37.8%		-40.3% \ -69.9%

\* 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 25.3%
- CHF 9.8%
- DKK 6.9%
- Others 5.9%



## COMPOSITION BY COUNTRIES

- GB 24.8%
- DE 14.3%
- FR 12.3%
- CH 9.8%
- Others 38.9%



## TOP COMPONENTS AS OF 13-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
UCB SA	UCB BB Equity	BE	EUR	2.15%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.68%
KINGFISHER PLC	KGf LN Equity	GB	GBp	1.61%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.57%
PROSUS NV	PRX NA Equity	NL	EUR	1.49%
NEXT PLC	NXT LN Equity	GB	GBp	1.47%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.43%
HALEON PLC	HLN LN Equity	GB	GBp	1.43%
H&M HENNES & MAURITZ AB CLASS B	HMB SS Equity	SE	SEK	1.40%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	1.39%

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