

FACTSHEET - AS OF 23-Mar-2023

Solactive BBVA Climate Action PAB Europe Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB8H0	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	/ .SBVPAEET	Last Price	1925.38
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		

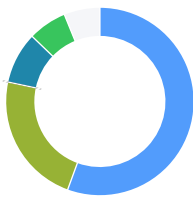
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.64%	4.87%	13.10%	-4.16%	5.48%	92.54%
Performance (p.a.)						7.49%
Volatility (p.a.)	16.77%	14.10%	16.09%	16.62%	14.47%	17.27%
High	1998.17	2002.83	2002.83	2060.18	2002.83	2212.62
Low	1888.05	1825.27	1655.67	1655.67	1825.27	946.59
Sharpe Ratio*	-2.31	1.34	1.61	-0.40	1.66	0.29
Max. Drawdown	-5.51%	-5.73%	-5.73%	-19.63%	-5.73%	-35.97%
VaR 95 \ 99				-27.5% \ -39.6%		-26.5% \ -49.0%
CVaR 95 \ 99				-34.8% \ -44.9%		-42.4% \ -73.7%

* 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 55.6%
- GBP 22.7%
- CHF 8.9%
- DKK 6.6%
- Others 6.2%



COMPOSITION BY COUNTRIES

- GB 22.7%
- DE 17.1%
- FR 13.7%
- CH 8.9%
- Others 37.7%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.69%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	1.68%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.47%
HENKEL AG & CO KGAA BEARER SH	HEN GY Equity	DE	EUR	1.45%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	1.44%
KERING SA	KER FP Equity	FR	EUR	1.41%
SANOFI SA	SAN FP Equity	FR	EUR	1.38%
VERBUND AG	VER AV Equity	AT	EUR	1.37%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.36%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.35%

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