

# FACTSHEET - AS OF 26-Apr-2024

## Solactive BBVA Energy Transition SIC EUR Index PR

### DESCRIPTION

Representation of securities with a high commitment in the energy transition process.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKMT	Base Value / Base Date	1000 Points / 30.06.2015
Bloomberg / Reuters	/ .SBVENTEP	Last Price	1375.21
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 30.06.2015
Index Members	49		

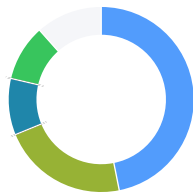
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.70%	7.02%	6.97%	-0.58%	1.79%	41.85%
Performance (p.a.)						4.04%
Volatility (p.a.)	10.04%	9.32%	11.23%	12.72%	9.92%	18.90%
High	1379.61	1379.61	1379.61	1451.63	1379.61	1636.19
Low	1339.03	1257.35	1257.35	1257.35	1257.35	724.14
Sharpe Ratio*	3.43	2.98	0.96	-0.35	0.17	0.01
Max. Drawdown	-2.24%	-2.77%	-7.35%	-13.38%	-7.28%	-40.27%
VaR 95 \ 99				-24.4% \ -31.6%		-28.3% \ -53.0%
CVaR 95 \ 99				-29.3% \ -32.6%		-45.3% \ -84.1%

\* 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

- USD 46.9%
- EUR 21.9%
- AUD 9.8%
- CAD 9.8%
- Others 11.6%



## COMPOSITION BY COUNTRIES

- US 46.9%
- AU 9.8%
- CA 9.8%
- GB 7.9%
- Others 25.6%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	5.46%
CONOCOPHILLIPS	COP UN Equity	US	USD	5.34%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.20%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.90%
PILBARA MINERALS LTD	PLS AT Equity	AU	AUD	4.61%
SKYWORKS SOLUTIONS INC	SWKS UW Equity	US	USD	4.60%
EOG RESOURCES INC	EOG UN Equity	US	USD	4.13%
RWE AG	RWE GY Equity	DE	EUR	3.87%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	3.77%
PIONEER NATURAL RESOURCES CO	PXD UN Equity	US	USD	3.25%

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The index is launched on 30-Jun-2015. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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