

FACTSHEET - AS OF 26-Apr-2024

Solactive BBVA Energy Transition SIC EUR Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | SLOKMU | Base Value / Base Date | 1000 Points / 30.06.2015 |
| Bloomberg / Reuters | SBVENTEN Index / .SBVENTEN | Last Price | 1722.04 |
| 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 30.06.2015 |
| Index Members | 49 | | |

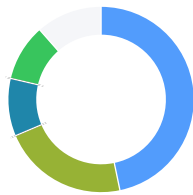
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.78% | 7.59% | 8.10% | 1.92% | 2.51% | 77.59% |
| Performance (p.a.) | | | | | | 6.72% |
| Volatility (p.a.) | 10.05% | 9.36% | 11.25% | 12.75% | 9.95% | 18.86% |
| High | 1726.34 | 1726.34 | 1726.34 | 1784.46 | 1726.34 | 1964.87 |
| Low | 1675.47 | 1566.92 | 1560.87 | 1560.87 | 1566.92 | 759.92 |
| Sharpe Ratio* | 3.55 | 3.28 | 1.17 | -0.15 | 0.40 | 0.15 |
| Max. Drawdown | -2.22% | -2.73% | -7.11% | -12.53% | -7.11% | -40.00% |
| VaR 95 \ 99 | | | | -24.4% \ -31.5% | | -28.2% \ -52.6% |
| CVaR 95 \ 99 | | | | -29.2% \ -32.5% | | -45.1% \ -83.8% |

* 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).

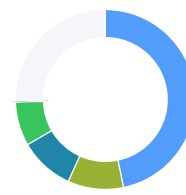
COMPOSITION BY CURRENCIES

- USD 46.7%
- EUR 21.9%
- AUD 10.0%
- CAD 9.9%
- Others 11.5%



COMPOSITION BY COUNTRIES

- US 46.7%
- AU 10.0%
- CA 9.9%
- GB 7.9%
- Others 25.5%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| ANTOFAGASTA PLC | ANTO LN Equity | GB | GBP | 5.42% |
| CONOCOPHILLIPS | COP UN Equity | US | USD | 5.33% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 5.28% |
| TEXAS INSTRUMENTS INC | TXN UW Equity | US | USD | 4.88% |
| PILBARA MINERALS LTD | PLS AT Equity | AU | AUD | 4.66% |
| SKYWORKS SOLUTIONS INC | SWKS UW Equity | US | USD | 4.57% |
| EOG RESOURCES INC | EOG UN Equity | US | USD | 4.11% |
| RWE AG | RWE GY Equity | DE | EUR | 3.79% |
| NEXTERA ENERGY INC | NEE UN Equity | US | USD | 3.75% |
| PIONEER NATURAL RESOURCES CO | PXD UN Equity | US | USD | 3.25% |

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