

FACTSHEET - AS OF 26-Apr-2024

Solactive BBVA Energy Transition SIC EUR Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKMV	Base Value / Base Date	1000 Points / 30.06.2015
Bloomberg / Reuters	/ .SBVENTET	Last Price	1833.71
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 30.06.2015
Index Members	49		

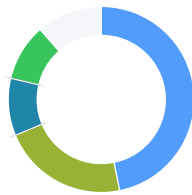
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.80%	7.78%	8.52%	2.71%	2.76%	89.09%
Performance (p.a.)						7.49%
Volatility (p.a.)	10.04%	9.36%	11.26%	12.77%	9.95%	18.86%
High	1837.96	1837.96	1837.96	1889.76	1837.96	2062.98
Low	1783.85	1666.04	1656.18	1656.18	1666.04	763.22
Sharpe Ratio*	3.58	3.38	1.26	-0.09	0.48	0.19
Max. Drawdown	-2.21%	-2.71%	-7.04%	-12.36%	-7.04%	-39.94%
VaR 95 \ 99				-24.3% \ -31.5%		-28.2% \ -52.5%
CVaR 95 \ 99				-29.2% \ -32.6%		-45.0% \ -83.7%

* 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).

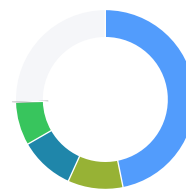
COMPOSITION BY CURRENCIES

- USD 46.8%
- EUR 21.9%
- AUD 10.0%
- CAD 9.9%
- Others 11.4%



COMPOSITION BY COUNTRIES

- US 46.8%
- AU 10.0%
- CA 9.9%
- GB 7.8%
- Others 25.5%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ANTOFAGASTA PLC	ANTO LN Equity	GB	GBP	5.39%
CONOCOPHILLIPS	COP UN Equity	US	USD	5.34%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.32%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.89%
PILBARA MINERALS LTD	PLS AT Equity	AU	AUD	4.63%
SKYWORKS SOLUTIONS INC	SWKS UW Equity	US	USD	4.56%
EOG RESOURCES INC	EOG UN Equity	US	USD	4.13%
RWE AG	RWE GY Equity	DE	EUR	3.76%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	3.75%
PIONEER NATURAL RESOURCES CO	PXD UN Equity	US	USD	3.26%

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