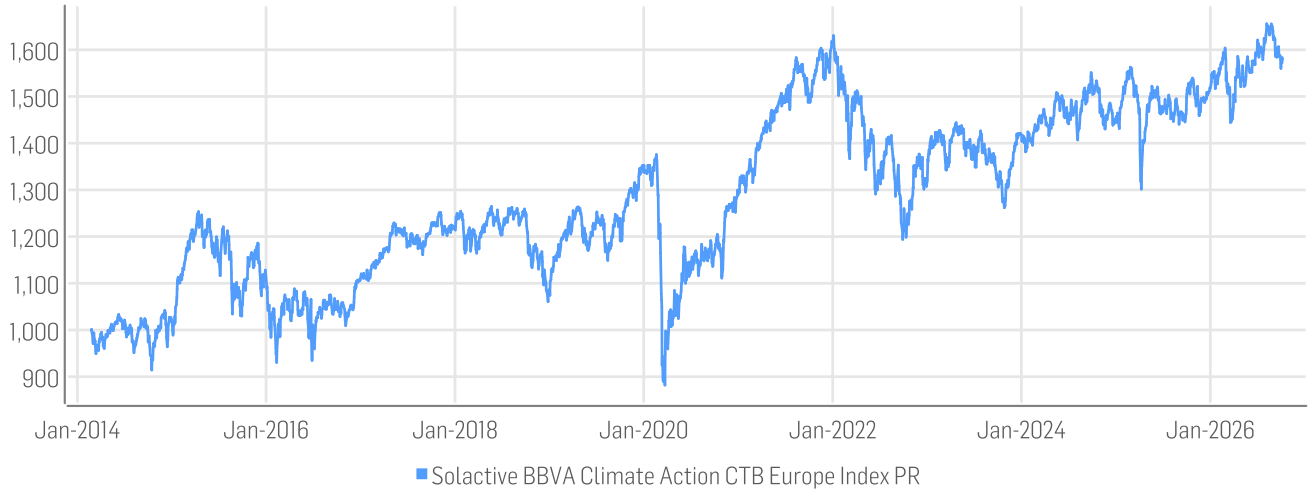
FACTSHEET - AS OF 07-Oct-2026
Solactive BBVA Climate Action CTB Europe Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0B8J6	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVCTEEP Index/ .SBVCTEEP	Last Price	1578.73
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 24.02.2014
Index Members	124		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.80%	-1.25%	2.42%	4.70%	4.08%	57.87%
Performance (p.a.)						3.69%
Volatility (p.a.)	10.58%	9.12%	9.98%	11.47%	12.11%	15.79%
High	1624.27	1655.69	1655.69	1655.69	1655.69	1655.69
Low	1560.08	1560.08	1520.83	1444.21	1444.21	881.95
Sharpe Ratio*	-3.00	-0.81	0.25	0.20	0.24	0.08
Max. Drawdown	-3.95%	-5.77%	-5.77%	-9.95%	-9.95%	-35.89%
VaR 95 \ 99				-17.2% \ -27.5%		-23.8% \ -45.9%
CVaR 95 \ 99				-25.5% \ -43.0%		-38.9% \ -68.3%

* 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 47.6%
- GBp 20.3%
- CHF 11.5%
- DKK 9.4%
- Others 11.2%

COMPOSITION BY COUNTRIES

- GB 20.0%
- CH 12.5%
- FR 12.3%
- DE 12.1%
- Others 43.1%

TOP COMPONENTS AS OF 07-Oct-2026

Company	Ticker	Country	Currency	Index Weight (%)
KINGSPAN GROUP PLC	KRX ID Equity	IE	EUR	2.86%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.67%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	2.29%
ORSTED A/S	ORSTED DC Equity	DK	DKK	2.06%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.75%
SEGRO PLC	SGRO LN Equity	GB	GBp	1.57%
RELX PLC	REL LN Equity	GB	GBp	1.46%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	1.45%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	1.31%
SIKA AG	SIKA SE Equity	CH	CHF	1.30%

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