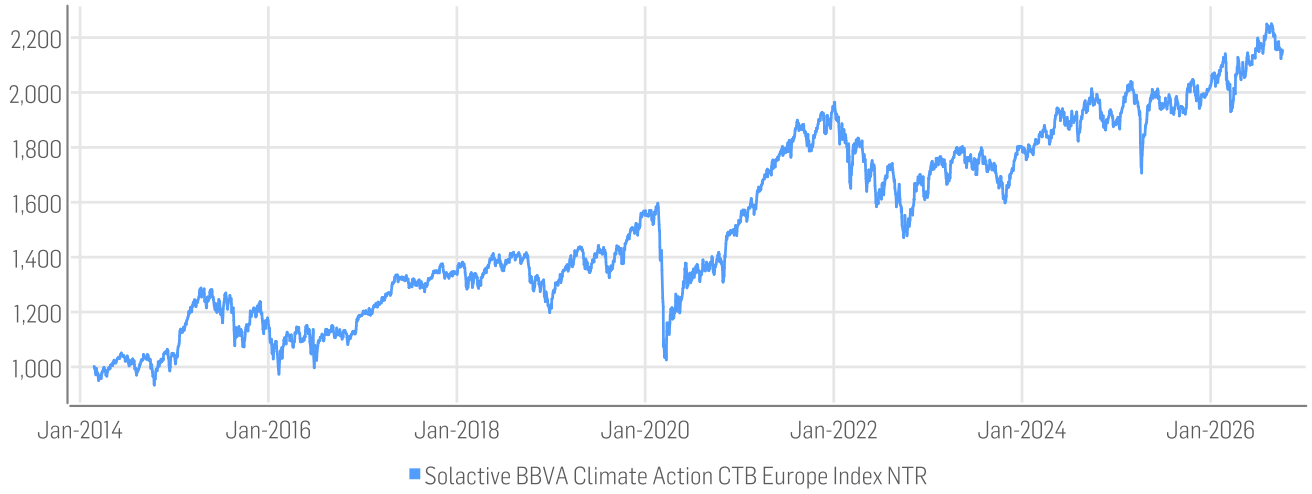
# FACTSHEET - AS OF 07-Oct-2026
# Solactive BBVA Climate Action CTB Europe Index NTR

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | DE000SL0B8K4 | Base Value / Base Date | 1000 Points / 24.02.2014 |
| Bloomberg / Reuters | SBVCTEEN Index/ .SBVCTEEN | Last Price | 2148.59 |
| 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 24.02.2014 |
| Index Members | 124 | | |

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## STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | -2.75% | -0.92% | 3.95% | 7.17% | 6.24% | 114.86% |
| Performance (p.a.) | | | | | | 6.25% |
| Volatility (p.a.) | 10.55% | 9.13% | 10.01% | 11.47% | 12.11% | 15.79% |
| High | 2209.45 | 2250.39 | 2250.39 | 2250.39 | 2250.39 | 2250.39 |
| Low | 2122.95 | 2122.95 | 2046.13 | 1930.00 | 1930.00 | 933.56 |
| Sharpe Ratio* | -2.96 | -0.67 | 0.57 | 0.42 | 0.48 | 0.24 |
| Max. Drawdown | -3.92% | -5.66% | -5.66% | -9.86% | -9.86% | -35.78% |
| VaR 95 \ 99 | | | | -17.1% \ -27.5% | | -23.7% \ -45.9% |
| CVaR 95 \ 99 | | | | -25.5% \ -42.9% | | -38.8% \ -68.2% |

* 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 20.5%
- CHF 11.5%
- DKK 9.3%
- Others 11.1%

## COMPOSITION BY COUNTRIES

- GB 20.1%
- CH 12.6%
- FR 12.4%
- DE 12.0%
- Others 42.9%

## TOP COMPONENTS AS OF 07-Oct-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| KINGSPAN GROUP PLC | KRX ID Equity | IE | EUR | 2.82% |
| VESTAS WIND SYSTEMS A/S | VWS DC Equity | DK | DKK | 2.62% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 2.26% |
| ORSTED A/S | ORSTED DC Equity | DK | DKK | 2.02% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 1.72% |
| SEGRO PLC | SGRO LN Equity | GB | GBp | 1.60% |
| RELX PLC | REL LN Equity | GB | GBp | 1.47% |
| ORION OYJ CLASS B | ORNBV FH Equity | FI | EUR | 1.44% |
| SIKA AG | SIKA SE Equity | CH | CHF | 1.31% |
| NOVONESIS AS CLASS B | NSISB DC Equity | DK | DKK | 1.30% |

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