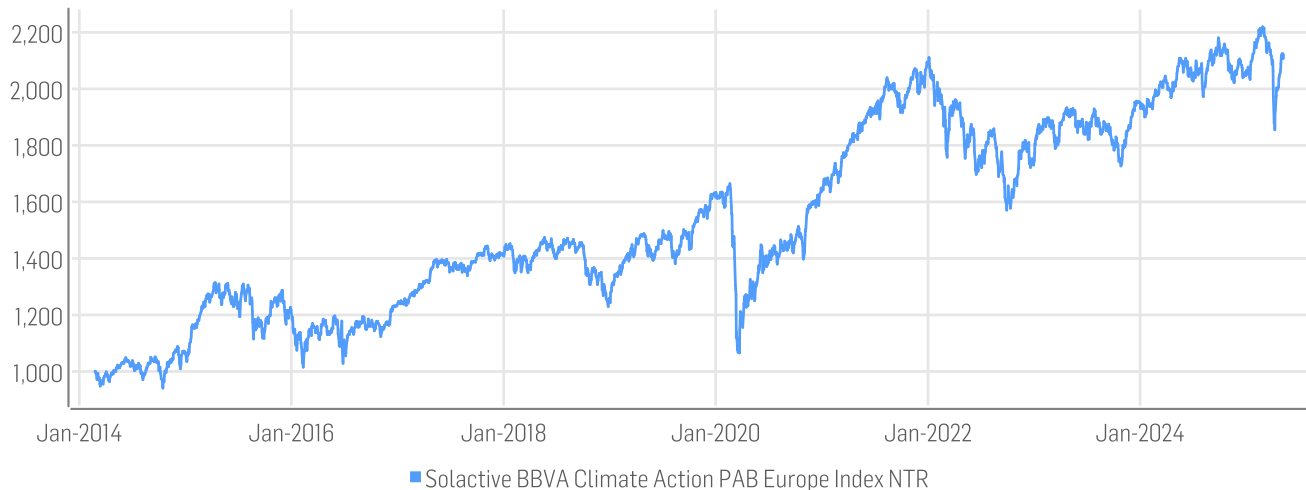


# FACTSHEET - AS OF 09-May-2025

## Solactive BBVA Climate Action PAB Europe Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB8G2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVPAEEN Index/ .SBVPAEEN	Last Price	2121.27
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		

# FACTSHEET - AS OF 09-May-2025

## Solactive BBVA Climate Action PAB Europe Index NTR

### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	14.34%	-1.95%	3.02%	1.50%	3.00%	112.13%
Performance (p.a.)						6.94%
Volatility (p.a.)	22.00%	21.47%	16.73%	14.19%	18.62%	16.46%
High	2124.58	2219.72	2219.72	2219.72	2219.72	2219.72
Low	1855.27	1855.27	1855.27	1855.27	1855.27	941.05
Sharpe Ratio*	18.59	-0.46	0.24	-0.05	0.35	0.29
Max. Drawdown	-0.82%	-16.42%	-16.42%	-16.42%	-16.42%	-35.99%
VaR 95 \ 99				-21.1% \ -59.1%		-25.3% \ -47.7%
CVaR 95 \ 99				-38.6% \ -75.4%		-40.6% \ -71.5%

\* 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).

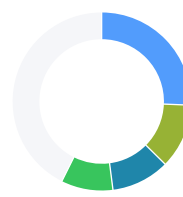
### COMPOSITION BY CURRENCIES

- EUR 48.5%
- GBp 26.4%
- CHF 9.4%
- DKK 7.7%
- Others 8.0%



### COMPOSITION BY COUNTRIES

- GB 25.7%
- FR 11.7%
- DE 10.6%
- CH 9.4%
- Others 42.6%



### TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	2.55%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.20%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	2.17%
RIGHTMOVE PLC	RMV LN Equity	GB	GBp	1.61%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	1.60%
HALEON PLC	HLN LN Equity	GB	GBp	1.53%
SANOFI SA	SAN FP Equity	FR	EUR	1.49%
RELX PLC	REL LN Equity	GB	GBp	1.38%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.36%
INFRASTRUTTURE WIRELESS ITALIANE SPA	INW IM Equity	IT	EUR	1.35%

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