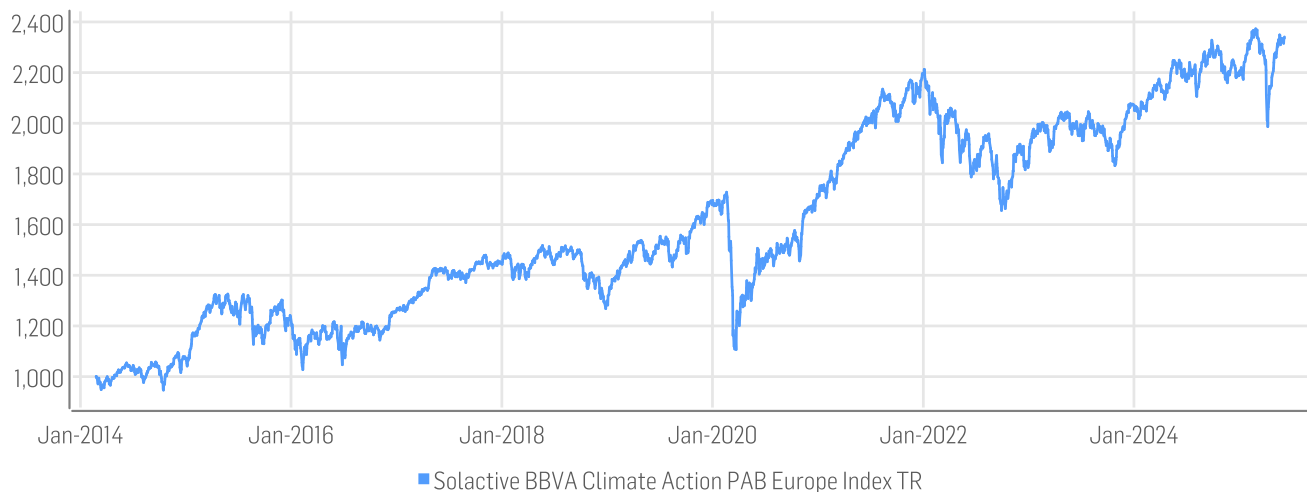


# FACTSHEET - AS OF 06-Jun-2025

## Solactive BBVA Climate Action PAB Europe Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB8H0	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	/ .SBVPAEET	Last Price	2340.91
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 24.02.2014
Index Members	124		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.58%	0.28%	4.24%	5.75%	6.36%	134.09%
Performance (p.a.)						7.83%
Volatility (p.a.)	9.53%	21.45%	16.50%	14.26%	17.29%	16.42%
High	2348.90	2348.90	2373.06	2373.06	2373.06	2373.06
Low	2259.94	1986.57	1986.57	1986.57	1986.57	946.59
Sharpe Ratio*	5.39	-0.05	0.40	0.26	0.77	0.34
Max. Drawdown	-1.66%	-14.90%	-16.29%	-16.29%	-16.29%	-35.97%
VaR 95 \ 99				-21.1% \ -59.0%		-25.2% \ -47.7%
CVaR 95 \ 99				-38.5% \ -75.4%		-40.4% \ -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).

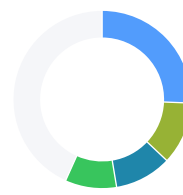
## COMPOSITION BY CURRENCIES

- EUR 48.3%
- GBp 26.4%
- CHF 9.4%
- DKK 8.1%
- Others 7.8%



## COMPOSITION BY COUNTRIES

- GB 25.6%
- FR 11.4%
- DE 10.3%
- CH 9.4%
- Others 43.3%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	2.42%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	2.34%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.34%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	1.78%
RIGHTMOVE PLC	RMV LN Equity	GB	GBp	1.63%
HALEON PLC	HLN LN Equity	GB	GBp	1.49%
SANOFI SA	SAN FP Equity	FR	EUR	1.43%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.39%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.39%
GSK PLC	GSK LN Equity	GB	GBp	1.39%

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