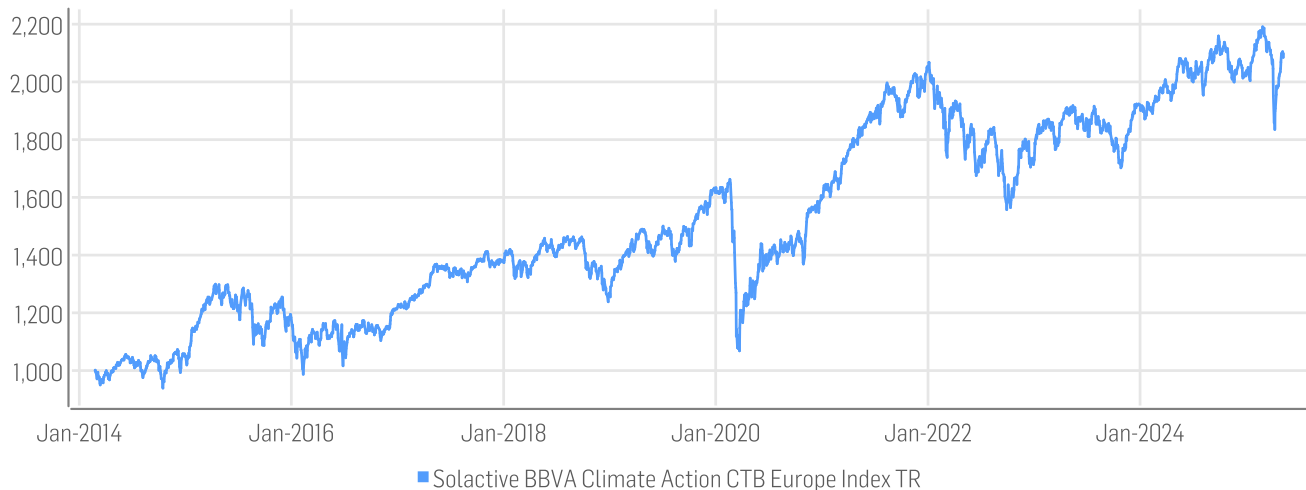


FACTSHEET - AS OF 09-May-2025

Solactive BBVA Climate Action CTB Europe Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB8L2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	/ .SBVCTEET	Last Price	2098.33
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		

FACTSHEET - AS OF 09-May-2025
Solactive BBVA Climate Action CTB Europe Index TR

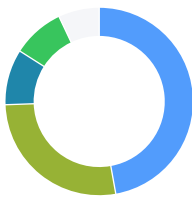
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	14.34%	-1.68%	3.17%	1.77%	3.21%	109.83%
Performance (p.a.)						6.84%
Volatility (p.a.)	22.20%	21.51%	16.73%	14.13%	18.65%	16.29%
High	2104.90	2191.08	2191.08	2191.08	2191.08	2191.08
Low	1835.11	1835.11	1835.11	1835.11	1835.11	939.11
Sharpe Ratio*	18.43	-0.41	0.26	-0.03	0.39	0.29
Max. Drawdown	-0.95%	-16.25%	-16.25%	-16.25%	-16.25%	-35.76%
VaR 95 \ 99				-21.1% \ -59.6%		-24.7% \ -47.3%
CVaR 95 \ 99				-38.3% \ -76.5%		-40.2% \ -71.2%

* 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 47.2%
- GBP 27.3%
- DKK 9.6%
- CHF 9.0%
- Others 7.0%



COMPOSITION BY COUNTRIES

- GB 26.5%
- FR 12.3%
- DE 10.2%
- DK 9.6%
- Others 41.4%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	2.62%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.27%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	2.25%
ORSTED A/S	ORSTED DC Equity	DK	DKK	2.00%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	1.73%
SANOFI SA	SAN FP Equity	FR	EUR	1.61%
RIGHTMOVE PLC	RMV LN Equity	GB	GBP	1.59%
HALEON PLC	HLN LN Equity	GB	GBP	1.51%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.47%
RELX PLC	REL LN Equity	GB	GBP	1.46%

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