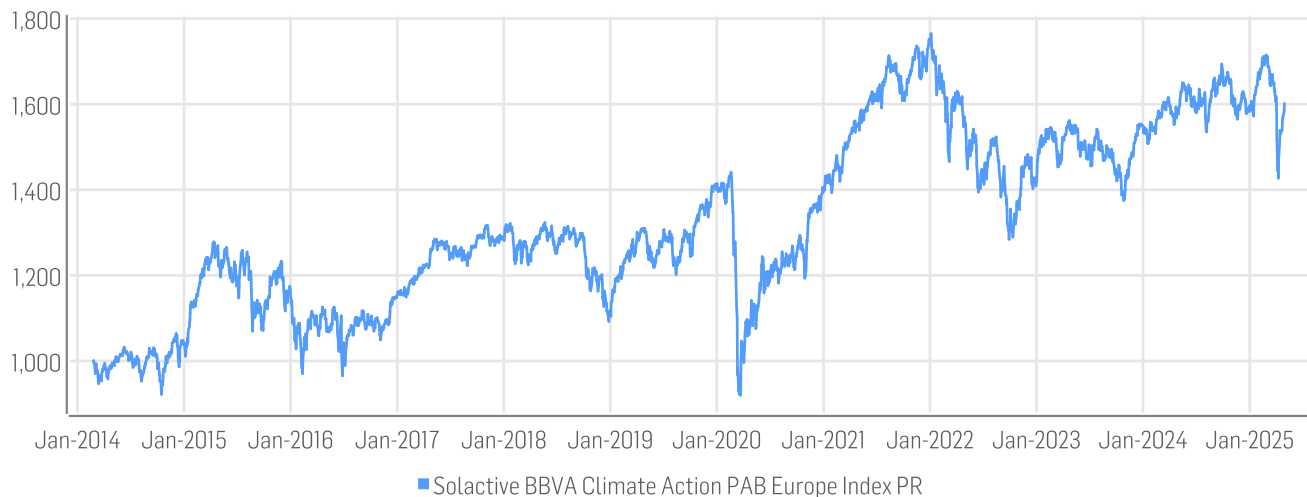


FACTSHEET - AS OF 30-Apr-2025

Solactive BBVA Climate Action PAB Europe Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCCV2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVPAEEP Index/ .SBVPAEEP	Last Price	1601.74
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		

FACTSHEET - AS OF 30-Apr-2025

Solactive BBVA Climate Action PAB Europe Index PR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.25%	-4.32%	-1.29%	0.65%	0.56%	60.17%
Performance (p.a.)						4.30%
Volatility (p.a.)	34.48%	21.22%	16.75%	14.12%	19.02%	16.47%
High	1618.26	1714.89	1714.89	1714.89	1714.89	1764.50
Low	1427.20	1427.20	1427.20	1427.20	1427.20	920.35
Sharpe Ratio*	-0.15	-0.87	-0.28	-0.11	-0.02	0.13
Max. Drawdown	-11.81%	-16.78%	-16.78%	-16.78%	-16.78%	-36.15%
VaR 95 \ 99				-21.1% \ -59.2%		-25.5% \ -48.3%
CVaR 95 \ 99				-38.8% \ -75.7%		-40.7% \ -71.6%

* 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).

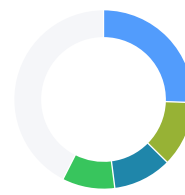
COMPOSITION BY CURRENCIES

- EUR 48.7%
- GBP 26.3%
- CHF 9.5%
- DKK 7.5%
- Others 7.9%



COMPOSITION BY COUNTRIES

- GB 25.5%
- FR 11.8%
- DE 10.6%
- CH 9.5%
- Others 42.5%



TOP COMPONENTS AS OF 30-Apr-2025

Company	Ticker	Country	Currency	Index Weight (%)
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	2.50%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	2.23%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	1.98%
RIGHTMOVE PLC	RMV LN Equity	GB	GBP	1.65%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	1.63%
SANOFI SA	SAN FP Equity	FR	EUR	1.57%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.45%
HALEON PLC	HLN LN Equity	GB	GBP	1.43%
RELX PLC	REL LN Equity	GB	GBP	1.41%
GSK PLC	GSK LN Equity	GB	GBP	1.40%

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