

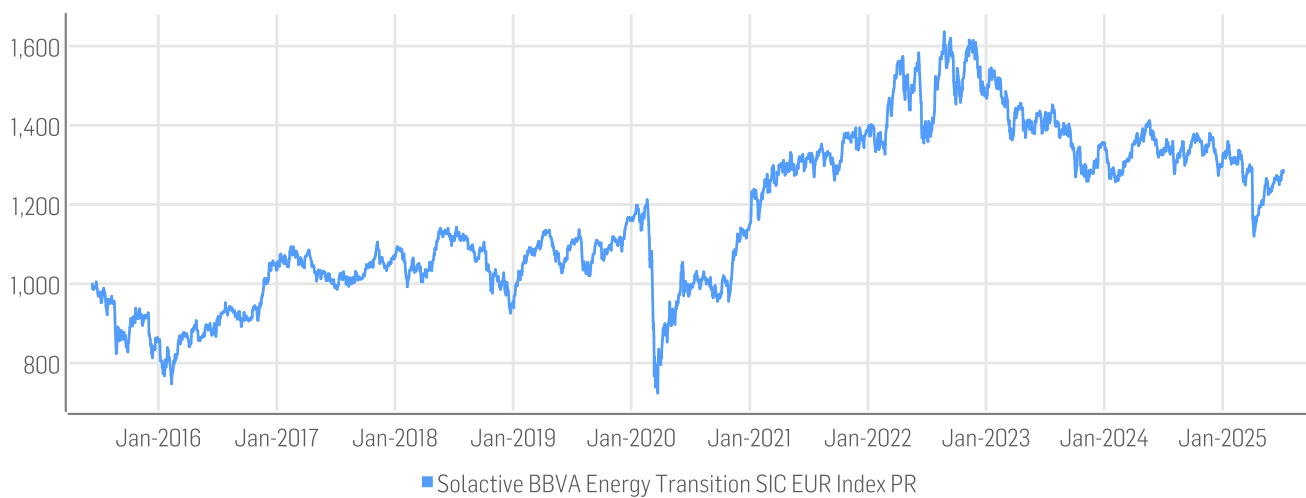
FACTSHEET - AS OF 08-Jul-2025

Solactive BBVA Energy Transition SIC EUR Index PR

DESCRIPTION

Representation of securities with a high commitment in the energy transition process.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKMT	Base Value / Base Date	1000 Points / 30.06.2015
Bloomberg / Reuters	/ .SBVENTEP	Last Price	1286.67
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 30.06.2015
Index Members	50		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.66%	10.11%	-3.58%	-5.71%	-1.34%	32.72%
Performance (p.a.)						2.86%
Volatility (p.a.)	9.12%	14.98%	17.74%	15.15%	17.53%	18.42%
High	1286.67	1286.67	1359.28	1379.67	1359.28	1636.19
Low	1250.13	1132.38	1120.39	1120.39	1120.39	724.14
Sharpe Ratio*	3.92	3.06	-0.51	-0.51	-0.26	0.05
Max. Drawdown	-1.85%	-3.22%	-17.57%	-18.79%	-17.57%	-40.27%
VaR 95 \ 99				-21.3% \ -50.0%		-27.6% \ -51.3%
CVaR 95 \ 99				-41.3% \ -81.4%		-44.7% \ -82.6%

* 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).

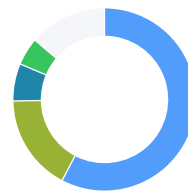
COMPOSITION BY CURRENCIES

- USD 62.6%
- CAD 17.1%
- AUD 6.6%
- EUR 4.7%
- Others 9.1%



COMPOSITION BY COUNTRIES

- US 57.7%
- CA 17.1%
- AU 6.6%
- IE 4.9%
- Others 13.7%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CAMECO CORP	CCO CT Equity	CA	CAD	6.59%
VISTRA CORP	VST UN Equity	US	USD	6.27%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.47%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	5.27%
FREEMPORT-MCMORAN INC	FCX UN Equity	US	USD	5.18%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	4.92%
ORIGIN ENERGY LTD	ORG AT Equity	AU	AUD	4.44%
CONOCOPHILLIPS	COP UN Equity	US	USD	3.95%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	3.69%
BAKER HUGHES CO	BKR UW Equity	US	USD	3.36%

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