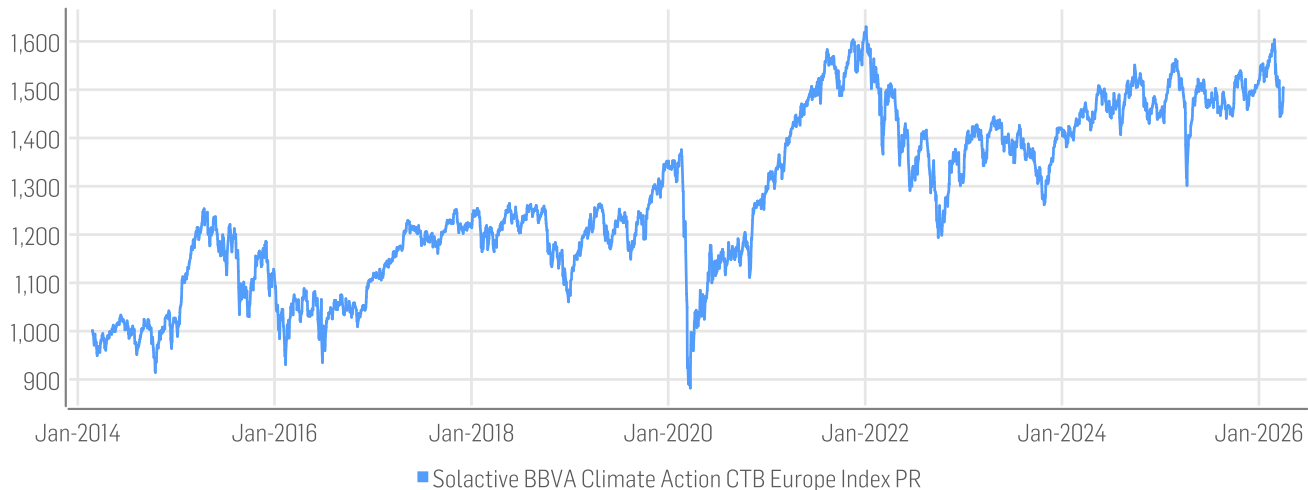


# FACTSHEET - AS OF 02-Apr-2026

## Solactive BBVA Climate Action CTB Europe Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB8J6	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVCTEEP Index/ .SBVCTEEP	Last Price	1503.90
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	125		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.91%	-1.06%	-0.70%	14.14%	-0.85%	50.39%
Performance (p.a.)						3.43%
Volatility (p.a.)	19.49%	14.19%	11.86%	13.51%	14.08%	15.96%
High	1552.15	1603.74	1603.74	1603.74	1603.74	1630.34
Low	1444.21	1444.21	1444.21	1301.60	1444.21	881.95
Sharpe Ratio*	-1.18	-0.43	-0.28	0.92	-0.37	0.09
Max. Drawdown	-6.95%	-9.95%	-9.95%	-9.95%	-9.95%	-35.89%
VaR 95 \ 99				-18.9% \ -46.3%		-24.4% \ -46.3%
CVaR 95 \ 99				-33.8% \ -69.5%		-39.6% \ -69.8%

\* 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).

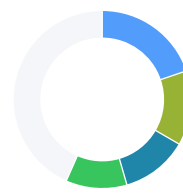
## COMPOSITION BY CURRENCIES

- EUR 46.8%
- GBp 20.1%
- CHF 11.5%
- DKK 9.9%
- Others 11.7%



## COMPOSITION BY COUNTRIES

- GB 19.8%
- FR 13.6%
- CH 12.1%
- DE 11.1%
- Others 43.4%



## TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.78%
ORSTED A/S	ORSTED DC Equity	DK	DKK	2.61%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	2.18%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.84%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.54%
SANOFI SA	SAN FP Equity	FR	EUR	1.52%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	1.49%
RELX PLC	REL LN Equity	GB	GBp	1.45%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.32%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	1.31%

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