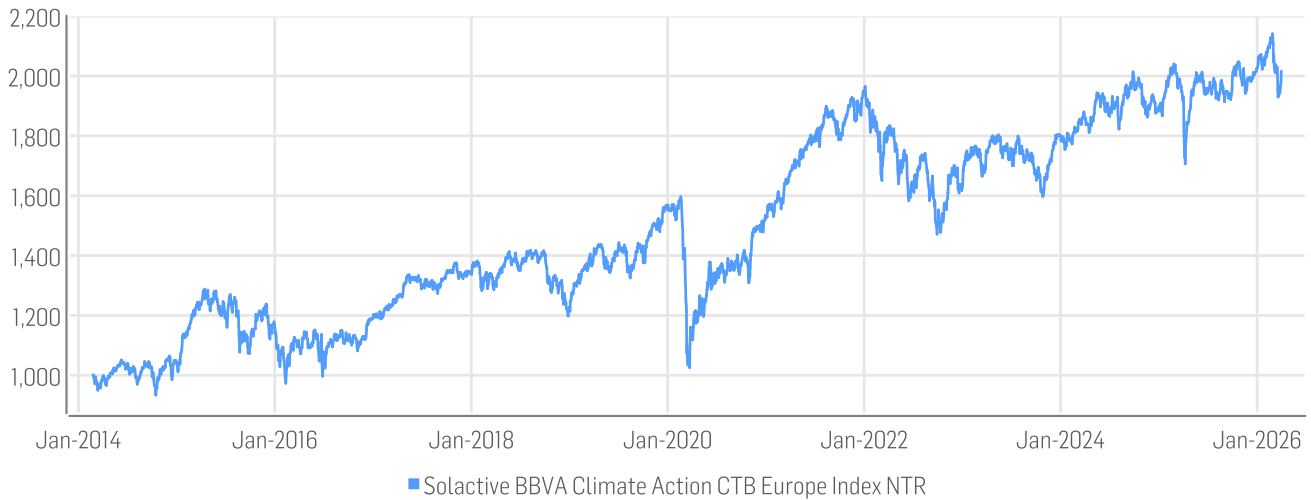


FACTSHEET - AS OF 02-Apr-2026

Solactive BBVA Climate Action CTB Europe Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB8K4	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVCTEEN Index/ .SBVCTEEN	Last Price	2015.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	125		

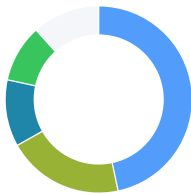
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.56%	-0.57%	0.12%	16.67%	-0.36%	101.51%
Performance (p.a.)						5.96%
Volatility (p.a.)	19.49%	14.16%	11.83%	13.52%	14.05%	15.96%
High	2072.30	2141.18	2141.18	2141.18	2141.18	2141.18
Low	1930.00	1930.00	1930.00	1706.36	1930.00	933.56
Sharpe Ratio*	-0.99	-0.30	-0.14	1.11	-0.24	0.25
Max. Drawdown	-6.87%	-9.86%	-9.86%	-9.86%	-9.86%	-35.78%
VaR 95 \ 99				-18.9% \ -46.3%		-24.2% \ -46.3%
CVaR 95 \ 99				-33.7% \ -69.4%		-39.4% \ -69.6%

* 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).

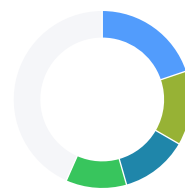
COMPOSITION BY CURRENCIES

- EUR 46.7%
- GBp 20.2%
- CHF 11.6%
- DKK 9.9%
- Others 11.7%



COMPOSITION BY COUNTRIES

- GB 19.8%
- FR 13.5%
- CH 12.2%
- 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	2.77%
ORSTED A/S	ORSTED DC Equity	DK	DKK	2.60%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	2.17%
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	1.50%
RELX PLC	REL LN Equity	GB	GBp	1.44%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.32%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	1.32%

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