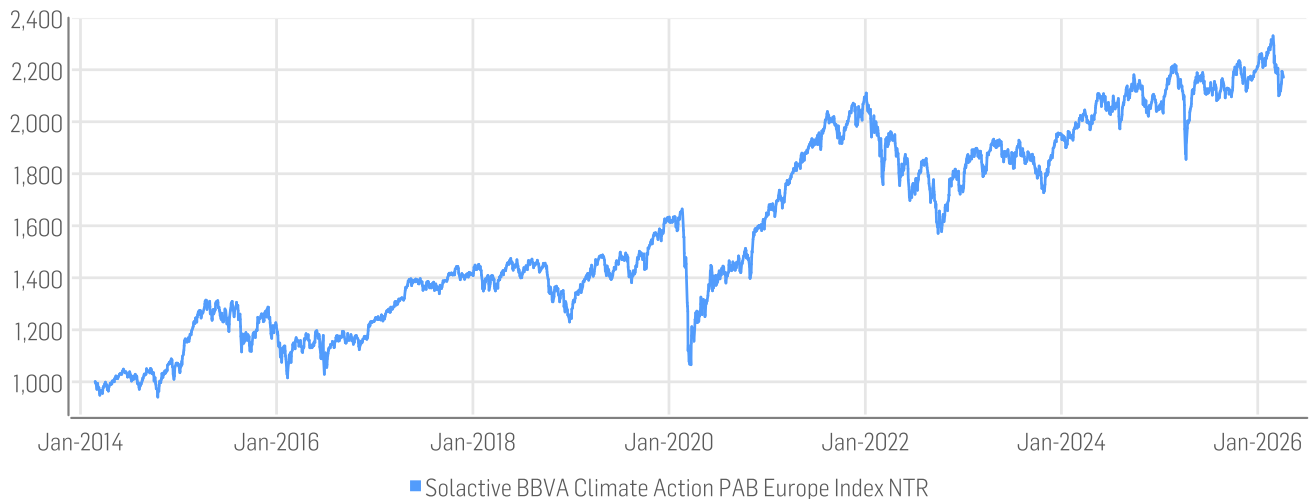


FACTSHEET - AS OF 07-Apr-2026

Solactive BBVA Climate Action PAB Europe Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB8G2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVPAEEN Index/ .SBVPAEEN	Last Price	2170.94
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	-1.73%	-3.56%	-1.59%	12.66%	-1.76%	117.09%
Performance (p.a.)						6.61%
Volatility (p.a.)	17.37%	14.32%	11.99%	11.29%	14.10%	16.11%
High	2219.67	2330.63	2330.63	2330.63	2330.63	2330.63
Low	2099.66	2099.66	2099.66	1975.34	2099.66	941.05
Sharpe Ratio*	-1.22	-1.09	-0.43	0.97	-0.60	0.29
Max. Drawdown	-5.41%	-9.91%	-9.91%	-9.91%	-9.91%	-35.99%
VaR 95 \ 99				-16.9% \ -25.9%		-24.8% \ -46.7%
CVaR 95 \ 99				-25.1% \ -43.4%		-39.7% \ -69.9%

* 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).

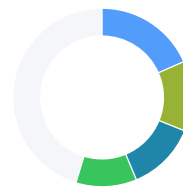
COMPOSITION BY CURRENCIES

- EUR 47.1%
- GBp 18.8%
- CHF 11.8%
- DKK 10.1%
- Others 12.2%



COMPOSITION BY COUNTRIES

- GB 18.4%
- FR 12.7%
- CH 12.6%
- DE 11.0%
- Others 45.3%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.70%
ORSTED A/S	ORSTED DC Equity	DK	DKK	2.60%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	2.10%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.88%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	1.56%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.45%
SANOFI SA	SAN FP Equity	FR	EUR	1.42%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	1.41%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.38%
RELX PLC	REL LN Equity	GB	GBp	1.38%

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