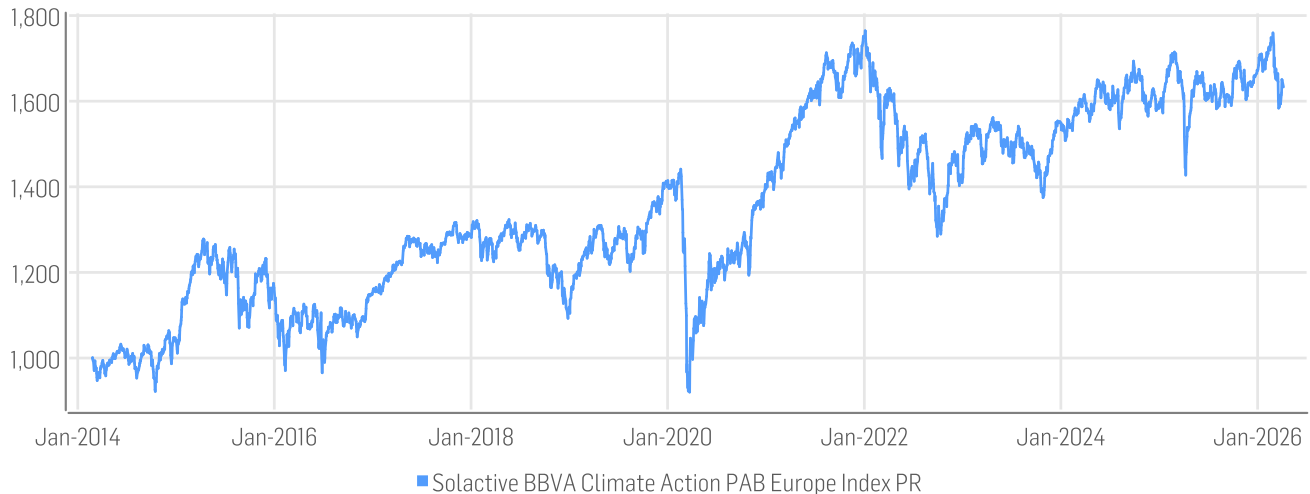


# FACTSHEET - AS OF 07-Apr-2026

## 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	1633.11
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	-2.09%	-4.06%	-2.35%	10.32%	-2.26%	63.31%
Performance (p.a.)						4.13%
Volatility (p.a.)	17.38%	14.33%	12.02%	11.30%	14.12%	16.12%
High	1675.40	1759.55	1759.55	1759.55	1759.55	1764.50
Low	1583.71	1583.71	1583.71	1517.47	1583.71	920.35
Sharpe Ratio*	-1.41	-1.21	-0.55	0.76	-0.72	0.14
Max. Drawdown	-5.47%	-9.99%	-9.99%	-9.99%	-9.99%	-36.15%
VaR 95 \ 99				-17.0% \ -25.8%		-25.0% \ -47.0%
CVaR 95 \ 99				-25.2% \ -43.6%		-39.9% \ -70.0%

\* 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).

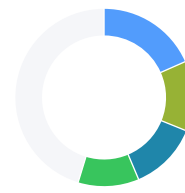
## COMPOSITION BY CURRENCIES

- EUR 47.3%
- GBp 18.7%
- CHF 11.7%
- DKK 10.1%
- Others 12.2%



## COMPOSITION BY COUNTRIES

- GB 18.4%
- FR 12.7%
- CH 12.5%
- DE 11.1%
- 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	2.71%
ORSTED A/S	ORSTED DC Equity	DK	DKK	2.61%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	2.10%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.89%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	1.55%
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	1.39%
RELX PLC	REL LN Equity	GB	GBp	1.38%

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