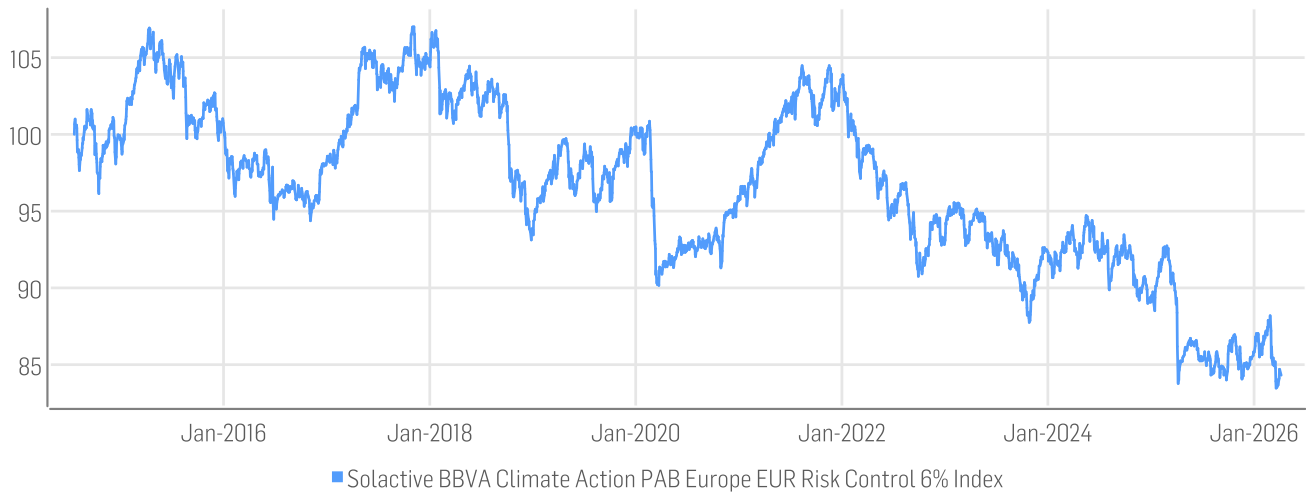


FACTSHEET - AS OF 07-Apr-2026

Solactive BBVA Climate Action PAB Europe EUR Risk Control 6% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCW61 / SLOCW6	Base Value / Base Date	100 Points / 21.07.2014
Bloomberg / Reuters	SBVPAEE6 Index / .SBVPAEE6	Last Price	84.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00am to 10:53pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.07.2007
Index Members	126		

FACTSHEET - AS OF 07-Apr-2026
 Solactive BBVA Climate Action PAB Europe EUR Risk Control 6% Index

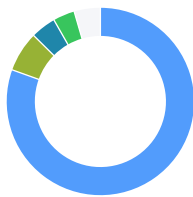
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.18%	-2.89%	-2.49%	-0.41%	-1.70%	-15.69%
Performance (p.a.)						-1.45%
Volatility (p.a.)	6.66%	7.96%	6.82%	5.68%	7.90%	6.14%
High	85.44	88.19	88.19	88.19	88.19	107.01
Low	83.47	83.47	83.47	83.47	83.47	83.47
Sharpe Ratio*	-2.32	-1.65	-1.01	-0.41	-1.04	-0.55
Max. Drawdown	-2.31%	-5.35%	-5.35%	-5.35%	-5.35%	-22.00%
VaR 95 \ 99				-8.7% \ -16.9%		-10.2% \ -17.1%
CVaR 95 \ 99				-14.1% \ -25.1%		-15.6% \ -24.9%

* 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).

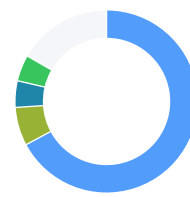
COMPOSITION BY CURRENCIES

- EUR 80.5%
- GBp 6.9%
- CHF 4.3%
- DKK 3.7%
- Others 4.5%



COMPOSITION BY COUNTRIES

- DE 67.2%
- GB 6.8%
- FR 4.7%
- CH 4.6%
- Others 16.7%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	DE	EUR	63.08%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	1.00%

DISCLAIMER

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