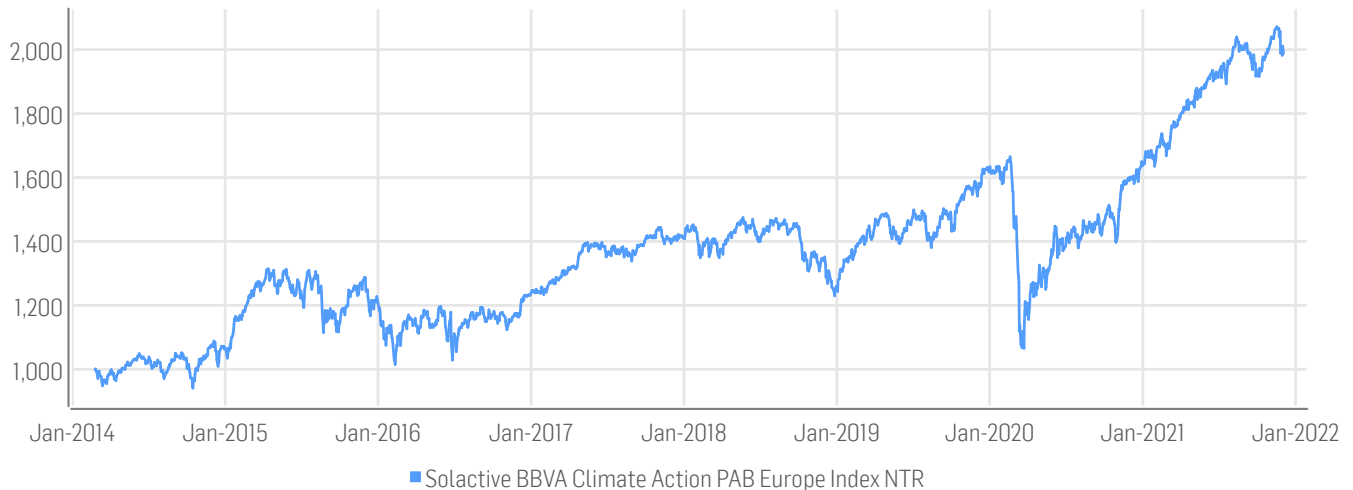


FACTSHEET - AS OF 03-Dec-2021

Solactive BBVA Climate Action PAB Europe Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

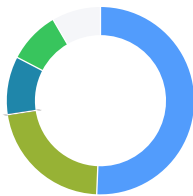
ISIN / WKN	DE000SLOB8G2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVPAEEN Index/ .SBVPAEEN	Last Price	1988.21
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 24.02.2014
Index Members	126		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.20%	-0.92%	4.41%	24.41%	21.45%	98.82%
Performance (p.a.)	-	-	-	-	-	9.24%
Volatility (p.a.)	14.54%	12.59%	11.67%	11.73%	11.63%	17.16%
High	2071.59	2071.59	2071.59	2071.59	2071.59	2071.59
Low	1982.35	1916.94	1893.05	1581.22	1635.38	941.05
Sharpe Ratio	-1.59	-0.24	0.83	2.16	2.06	0.57
Max. Drawdown	-4.31%	-5.11%	-6.01%	-6.01%	-6.01%	-35.99%
VaR 95 \ 99				-20.9% \ -32.7%		-25.7% \ -50.4%
CVaR 95 \ 99				-30.4% \ -42.9%		-43.0% \ -78.2%

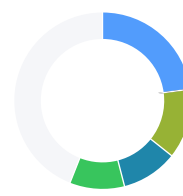
COMPOSITION BY CURRENCIES

- EUR 50.6%
- GBP 22.0%
- SEK 10.0%
- CHF 9.0%
- Others 8.4%



COMPOSITION BY COUNTRIES

- GB 22.9%
- FR 12.8%
- DE 10.3%
- SE 10.0%
- Others 44.0%



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.63%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.58%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.46%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.37%
MERCK KGAA	MRK GY Equity	DE	EUR	1.36%
SIKA AG	SIKA SE Equity	CH	CHF	1.35%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	1.34%
SEGRO PLC	SGRO LN Equity	GB	GBP	1.34%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.31%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.30%

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