

# FACTSHEET - AS OF 17-May-2021

## Solactive BBVA Climate Action PAB Europe Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB8H0	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	/ .SBVPAEET	Last Price	1959.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.98%	8.25%	18.21%	43.65%	14.75%	95.91%
Performance (p.a.)	-	-	-	-	-	9.75%
Volatility (p.a.)	13.65%	12.18%	11.65%	15.88%	11.92%	17.53%
High	1965.83	1965.83	1965.83	1965.83	1965.83	1965.83
Low	1893.69	1739.62	1644.74	1363.85	1705.54	946.59
Sharpe Ratio	2.01	3.16	3.52	2.83	3.76	0.58
Max. Drawdown	-1.87%	-3.88%	-3.97%	-7.65%	-3.97%	-35.97%
VaR 95 \ 99				-24.2% \ -46.1%		-25.7% \ -50.4%
CVaR 95 \ 99				-37.6% \ -61.1%		-43.8% \ -79.6%

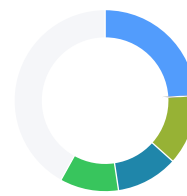
### Composition by Currencies

- EUR 50.4%
- GBP 23.0%
- SEK 10.5%
- CHF 8.0%
- Others 8.1%



### Composition by Countries

- GB 24.1%
- FR 12.5%
- DE 11.0%
- SE 10.5%
- Others 41.9%



## TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.34%
KINGFISHER PLC	KGF LN Equity	GB	GBP	1.31%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.28%
KERING SA	KER FP Equity	FR	EUR	1.21%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	1.19%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	1.17%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	1.17%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBP	1.15%
AKZO NOBEL NV	AKZA NA Equity	NL	EUR	1.14%
CNH INDUSTRIAL NV	CNHI IM Equity	NL	EUR	1.14%

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