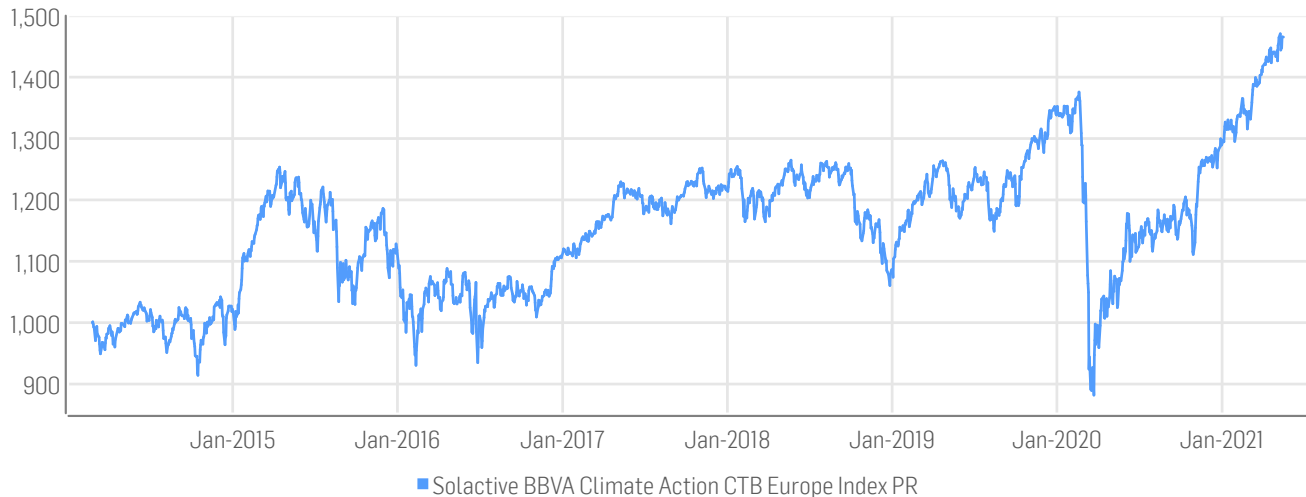


FACTSHEET - AS OF 17-May-2021

Solactive BBVA Climate Action CTB Europe Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

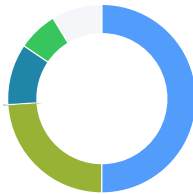
ISIN / WKN	DE000SLOB8J6	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVCTEEP Index/ .SBVCTEEP	Last Price	1465.30
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 24.02.2014
Index Members	125		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.47%	7.38%	15.83%	37.18%	13.64%	46.53%
Performance (p.a.)	-	-	-	-	-	5.43%
Volatility (p.a.)	13.37%	11.81%	11.34%	15.70%	11.47%	17.33%
High	1470.69	1470.69	1470.69	1470.69	1470.69	1470.69
Low	1423.39	1315.54	1252.10	1068.17	1289.39	881.95
Sharpe Ratio	1.50	2.89	3.11	2.44	3.59	0.34
Max. Drawdown	-1.81%	-3.59%	-3.64%	-7.77%	-3.64%	-35.89%
VaR 95 \ 99				-23.8% \ -47.2%		-25.8% \ -50.1%
CVaR 95 \ 99				-37.6% \ -61.5%		-43.6% \ -79.6%

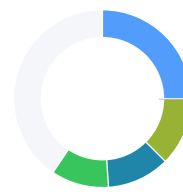
Composition by Currencies

- EUR 50.0%
- GBP 24.0%
- SEK 10.5%
- CHF 6.8%
- Others 8.7%



Composition by Countries

- GB 25.0%
- FR 12.5%
- DE 11.4%
- SE 10.5%
- Others 40.6%



TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
KINGFISHER PLC	KGF LN Equity	GB	GBP	1.29%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.29%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.26%
KERING SA	KER FP Equity	FR	EUR	1.18%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	1.16%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	1.13%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBP	1.13%
EON SE	EOAN GY Equity	DE	EUR	1.13%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	1.12%
COCA-COLA EURO PACIFIC PARTNERS PLC	CCEP UN Equity	GB	USD	1.11%

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