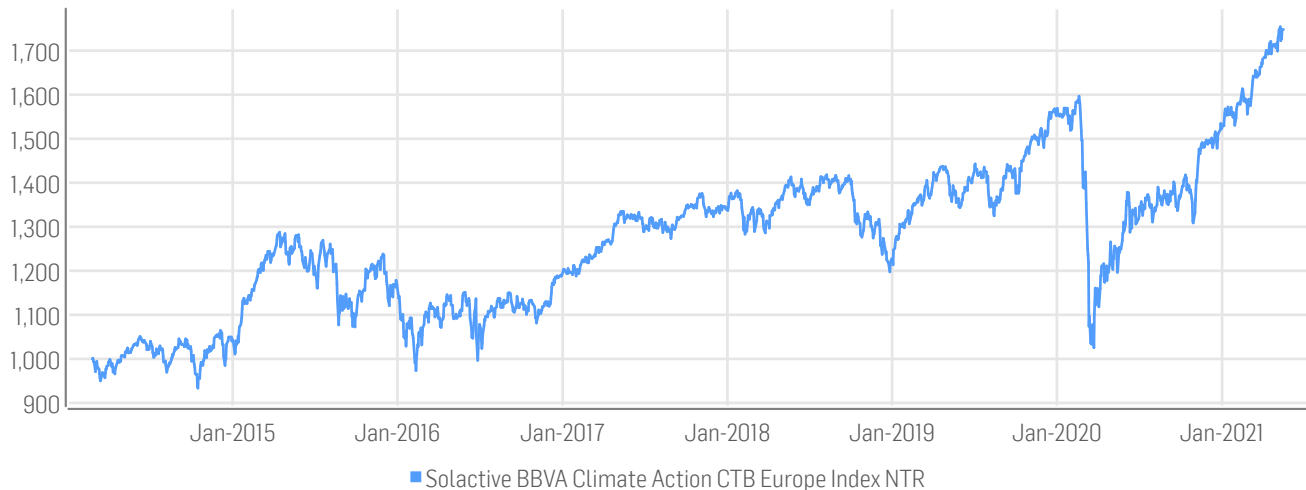


# FACTSHEET - AS OF 17-May-2021

## Solactive BBVA Climate Action CTB Europe Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB8K4	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVCTEEN Index/ .SBVCTEEN	Last Price	1748.03
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	125		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.87%	8.41%	17.21%	39.95%	14.77%	74.80%
Performance (p.a.)	-	-	-	-	-	8.04%
Volatility (p.a.)	13.35%	11.84%	11.35%	15.69%	11.49%	17.33%
High	1754.31	1754.31	1754.31	1754.31	1754.31	1754.31
Low	1692.56	1555.77	1478.45	1249.06	1523.05	933.56
Sharpe Ratio	1.93	3.32	3.40	2.62	3.91	0.49
Max. Drawdown	-1.81%	-3.52%	-3.57%	-7.70%	-3.57%	-35.78%
VaR 95 \ 99				-23.7% \ -47.2%		-25.8% \ -50.2%
CVaR 95 \ 99				-37.4% \ -61.1%		-43.5% \ -79.5%

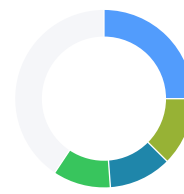
### Composition by Currencies

- EUR 49.9%
- GBP 23.9%
- SEK 10.5%
- CHF 6.9%
- Others 8.7%



### Composition by Countries

- GB 25.0%
- FR 12.4%
- DE 11.4%
- SE 10.5%
- Others 40.7%



## TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.30%
KINGFISHER PLC	KGF LN Equity	GB	GBP	1.28%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.25%
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	1.14%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	1.13%
BURBERRY GROUP PLC	BRBY LN Equity	GB	GBP	1.12%
EON SE	EOAN GY Equity	DE	EUR	1.12%
AKZO NOBEL NV	AKZA NA Equity	NL	EUR	1.11%

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