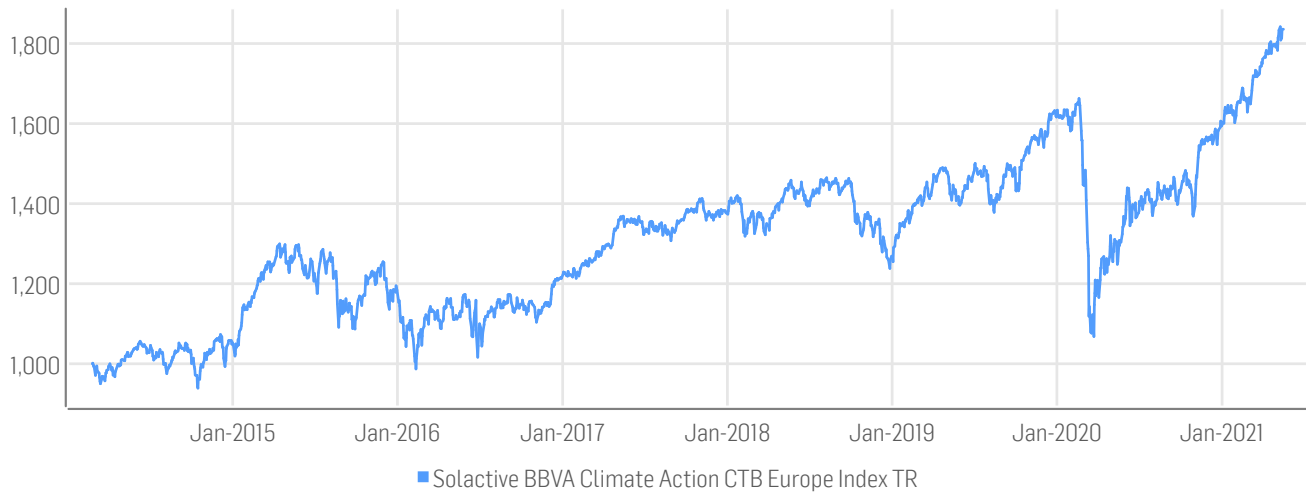


FACTSHEET - AS OF 17-May-2021

Solactive BBVA Climate Action CTB Europe Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB8L2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	/ .SBVCTEET	Last Price	1835.71
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	2.03%	8.75%	17.65%	40.79%	15.15%	83.57%
Performance (p.a.)	-	-	-	-	-	8.77%
Volatility (p.a.)	13.35%	11.85%	11.35%	15.69%	11.50%	17.33%
High	1841.96	1841.96	1841.96	1841.96	1841.96	1841.96
Low	1775.13	1628.75	1547.46	1303.91	1594.25	939.11
Sharpe Ratio	2.12	3.47	3.49	2.68	4.01	0.53
Max. Drawdown	-1.81%	-3.51%	-3.56%	-7.68%	-3.56%	-35.76%
VaR 95 \ 99				-23.7% \ -47.3%		-25.8% \ -50.2%
CVaR 95 \ 99				-37.4% \ -61.1%		-43.4% \ -79.5%

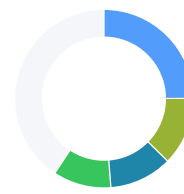
Composition by Currencies

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



Composition by Countries

- GB 24.9%
- 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	1.31%
KINGFISHER PLC	KGF LN Equity	GB	GBP	1.28%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.24%
KERING SA	KER FP Equity	FR	EUR	1.18%
INDUSTRIA DE DISENO 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	1.11%
AKZO NOBEL NV	AKZA NA Equity	NL	EUR	1.11%

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