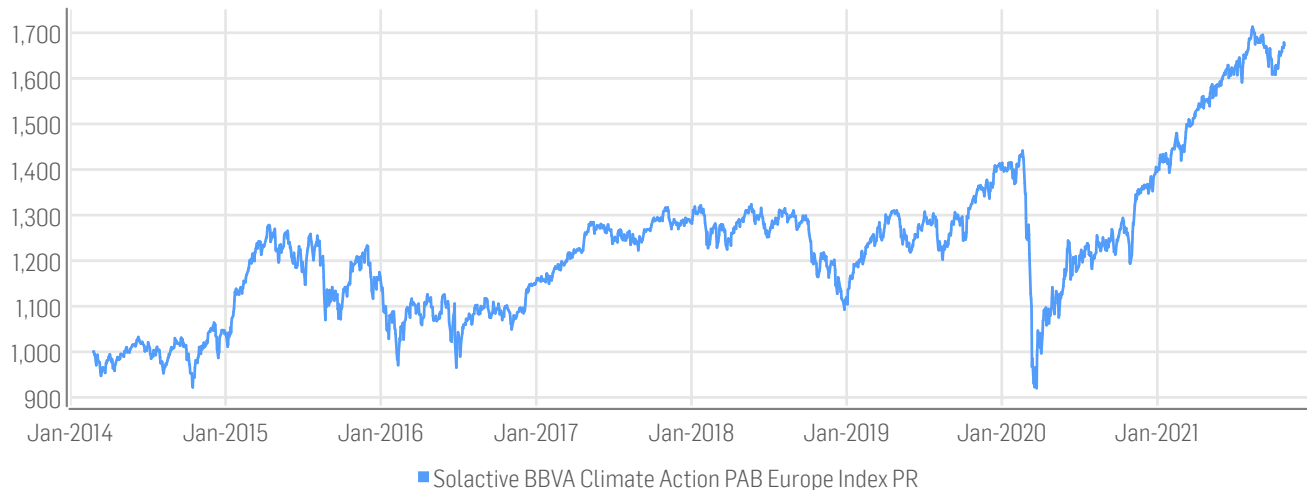


# FACTSHEET - AS OF 27-Oct-2021

## Solactive BBVA Climate Action PAB Europe Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

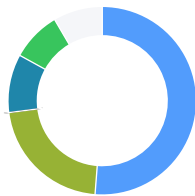
ISIN / WKN	DE000SLOCCV2	Base Value / Base Date	1000 Points / 24.02.2014
Bloomberg / Reuters	SBVPAEEP Index/ .SBVPAEEP	Last Price	1672.58
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 24.02.2014
Index Members	126		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.89%	0.90%	8.09%	39.62%	19.90%	67.26%
Performance (p.a.)	-	-	-	-	-	6.93%
Volatility (p.a.)	11.56%	10.41%	11.37%	12.08%	11.35%	17.21%
High	1678.60	1713.20	1713.20	1713.20	1713.20	1713.20
Low	1608.14	1608.14	1539.05	1212.85	1393.29	920.35
Sharpe Ratio	2.26	0.41	1.55	3.38	2.22	0.43
Max. Drawdown	-2.04%	-6.13%	-6.13%	-6.13%	-6.13%	-36.15%
VaR 95 \ 99				-19.3% \ -32.4%		-25.7% \ -50.2%
CVaR 95 \ 99				-27.8% \ -32.6%		-43.0% \ -78.2%

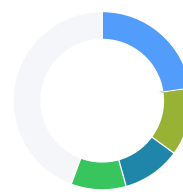
## COMPOSITION BY CURRENCIES

- EUR 51.2%
- GBP 21.8%
- SEK 10.0%
- CHF 8.5%
- Others 8.5%



## COMPOSITION BY COUNTRIES

- GB 22.7%
- FR 12.3%
- DE 10.6%
- SE 10.0%
- Others 44.3%



## TOP COMPONENTS AS OF 27-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	1.57%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.51%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.41%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.34%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	1.33%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.32%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.31%
MERCK KGAA	MRK GY Equity	DE	EUR	1.29%
SEGRO PLC	SGRO LN Equity	GB	GBP	1.28%
GEBERIT AG	GEEN SE Equity	CH	CHF	1.20%

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