

# FACTSHEET - AS OF 26-Apr-2024

## SOLACTIVE BBVA EUA CARBON FUTURES INDEX

### DESCRIPTION

1

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJXU	Base Value / Base Date	100 Points / 02.01.2013
Bloomberg / Reuters	SBVEUACF Index / .SBVEUACF	Last Price	843.76
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00am to 19:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2013
Index Members	2		

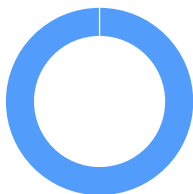
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.20%	5.26%	-19.50%	-27.76%	-16.74%	743.76%
Performance (p.a.)						20.75%
Volatility (p.a.)	56.63%	49.26%	43.32%	35.70%	48.30%	50.96%
High	928.27	928.27	1053.33	1253.06	1013.41	1348.32
Low	723.81	658.34	658.34	658.34	658.34	41.86
Sharpe Ratio*	2.28	0.39	-0.91	-0.90	-0.97	0.33
Max. Drawdown	-10.80%	-18.62%	-37.50%	-47.46%	-35.04%	-58.71%
VaR 95 \ 99				-60.2% \ -83.9%		-76.5% \ -142.6%
CVaR 95 \ 99				-74.3% \ -96.9%		-121.8% \ -215.0%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

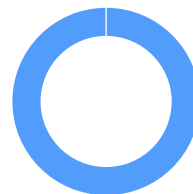
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• -- 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EUA FUTURE DEC 24	MOZ4 Comdty	--	EUR	100.04%
EUR-CASH	EUR-CASH	--	EUR	-0.04%

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