

FACTSHEET - AS OF 26-Apr-2024

SOLACTIVE BBVA LONG EUA CARBON FUTURES RC 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

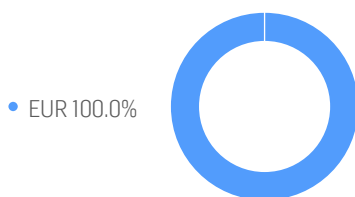
ISIN / WKN	SLOJXV	Base Value / Base Date	100 Points / 30.05.2013
Bloomberg / Reuters	SBVEUALX Index / .SBVEUALX	Last Price	149.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00am to 19:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2013
Index Members	2		

STATISTICS

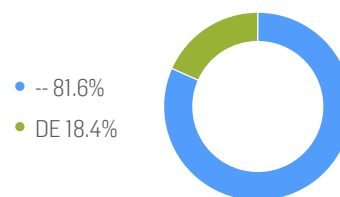
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.65%	1.08%	-5.94%	-9.41%	-4.69%	49.33%
Performance (p.a.)						3.74%
Volatility (p.a.)	11.79%	10.47%	10.04%	9.08%	10.62%	9.71%
High	152.15	152.15	158.94	168.30	156.67	173.60
Low	144.35	141.56	141.56	141.56	141.56	87.28
Sharpe Ratio*	1.54	0.05	-1.55	-1.48	-1.66	-0.02
Max. Drawdown	-2.16%	-4.33%	-10.93%	-15.89%	-9.64%	-20.50%
VaR 95 \ 99				-14.4% \ -21.5%		-14.4% \ -26.9%
CVaR 95 \ 99				-18.8% \ -24.8%		-22.1% \ -36.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	-	EUR	81.62%
SOLACTIVE BBVA EUA CARBON FUTURES INDEX	SBVEUACF Index	DE	EUR	18.38%

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