

# FACTSHEET - AS OF 09-May-2025

## 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	147.99
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		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.16%	-5.27%	-0.52%	-1.84%	-1.46%	47.99%
Performance (p.a.)						3.34%
Volatility (p.a.)	9.22%	9.86%	9.52%	8.25%	9.85%	9.60%
High	148.43	156.66	157.43	157.43	157.43	173.60
Low	142.08	142.08	142.08	142.08	142.08	87.28
Sharpe Ratio*	6.73	-2.22	-0.34	-0.49	-0.63	0.12
Max. Drawdown	-1.09%	-9.30%	-9.75%	-9.75%	-9.75%	-20.50%
VaR 95 \ 99				-13.4% \ -18.1%		-14.3% \ -26.6%
CVaR 95 \ 99				-16.9% \ -20.7%		-21.6% \ -35.2%

\* 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).

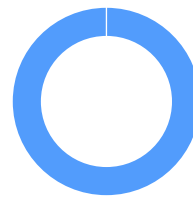
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	DE	EUR	69.05%
EUA FUTURE DEC 25	MOZ5 Comdty	DE	EUR	30.95%

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