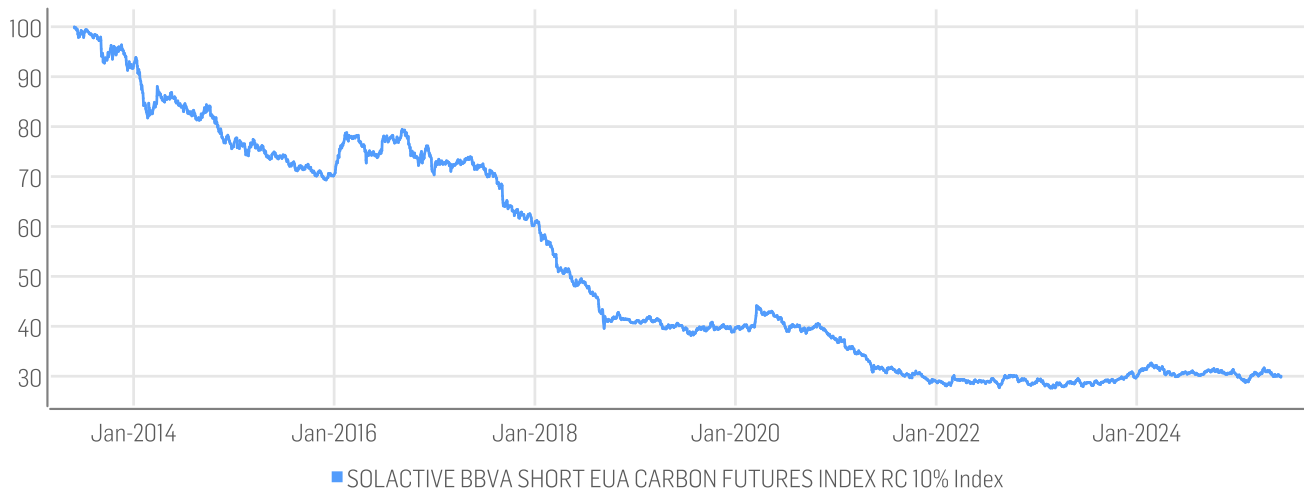


FACTSHEET - AS OF 10-Jun-2025

SOLACTIVE BBVA SHORT EUA CARBON FUTURES INDEX RC 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJXW1 / SLOJXW	Base Value / Base Date	100 Points / 30.05.2013
Bloomberg / Reuters	SBVEUASX Index / .SBVEUASX	Last Price	30.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00am to 19:50pm (CET), every 15 seconds
Index Currency	EUR	History	
Index Members	2		

FACTSHEET - AS OF 10-Jun-2025
SOLACTIVE BBVA SHORT EUA CARBON FUTURES INDEX RC 10% Index

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.11%	-1.67%	-2.64%	-2.23%	-0.51%	-69.98%
Performance (p.a.)						-9.52%
Volatility (p.a.)	9.22%	9.39%	9.81%	8.46%	9.69%	9.58%
High	30.35	31.69	31.69	31.69	31.69	100.00
Low	29.82	29.82	28.74	28.74	28.74	27.61
Sharpe Ratio*	-1.62	-0.93	-0.76	-0.52	-0.34	-1.22
Max. Drawdown	-1.79%	-5.90%	-8.38%	-8.94%	-5.90%	-72.39%
VaR 95 \ 99				-14.9% \ -19.4%		-15.5% \ -26.1%
CVaR 95 \ 99				-17.5% \ -20.5%		-22.1% \ -33.1%

* 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).

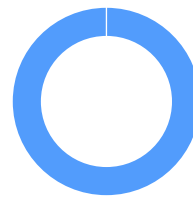
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 10-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	DE	EUR	131.68%
EUA FUTURE DEC 25	MOZ5 Comdty	DE	EUR	-31.68%

FACTSHEET - AS OF 10-Jun-2025
SOLACTIVE BBVA SHORT EUA CARBON FUTURES INDEX RC 10% Index

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