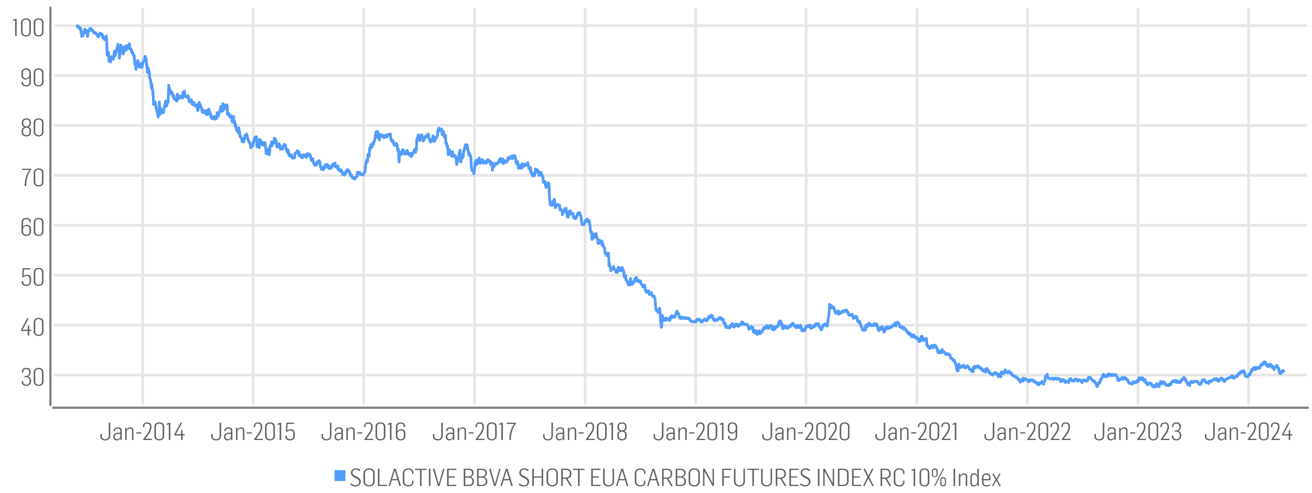
FACTSHEET - AS OF 26-Apr-2024
SOLACTIVE BBVA SHORT EUA CARBON FUTURES INDEX RC 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0JXW1 / SL0JXW
Bloomberg / Reuters	SBVEUASX Index / .SBVEUASX
Index Calculator	Solactive AG
Index Type	Excess Return
Index Currency	EUR
Index Members	2

Base Value / Base Date	100 Points / 30.05.2013
Last Price	30.81
Dividends	Reinvested
Calculation	09:00am to 19:50pm (CET), every 15 seconds
History	

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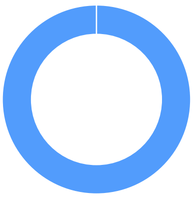
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.91%	-1.72%	4.73%	7.73%	3.99%	-69.19%
Performance (p.a.)						-10.23%
Volatility (p.a.)	11.85%	10.49%	10.02%	9.07%	10.61%	9.70%
High	31.95	32.66	32.66	32.66	32.66	100.00
Low	30.26	30.26	29.36	27.92	29.63	27.61
Sharpe Ratio*	-2.10	-1.02	0.59	0.43	0.83	-1.46
Max. Drawdown	-5.28%	-7.34%	-7.34%	-7.34%	-7.34%	-72.39%
VaR 95 \ 99				-14.5% \ -20.8%		-15.6% \ -27.0%
CVaR 95 \ 99				-19.3% \ -25.0%		-22.5% \ -33.7%

* 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).

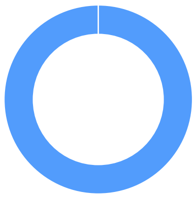
COMPOSITION BY CURRENCIES

EUR 100.0%



COMPOSITION BY COUNTRIES

-- 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	–	EUR	118.23%
SOLACTIVE BBVA EUA CARBON FUTURES INDEX	SBVEUACF Index	DE	EUR	-18.23%

DISCLAIMER