FACTSHEET - AS OF 02-Apr-2026
SOLACTIVE BBVA EUA CARBON FUTURES INDEX

DESCRIPTION

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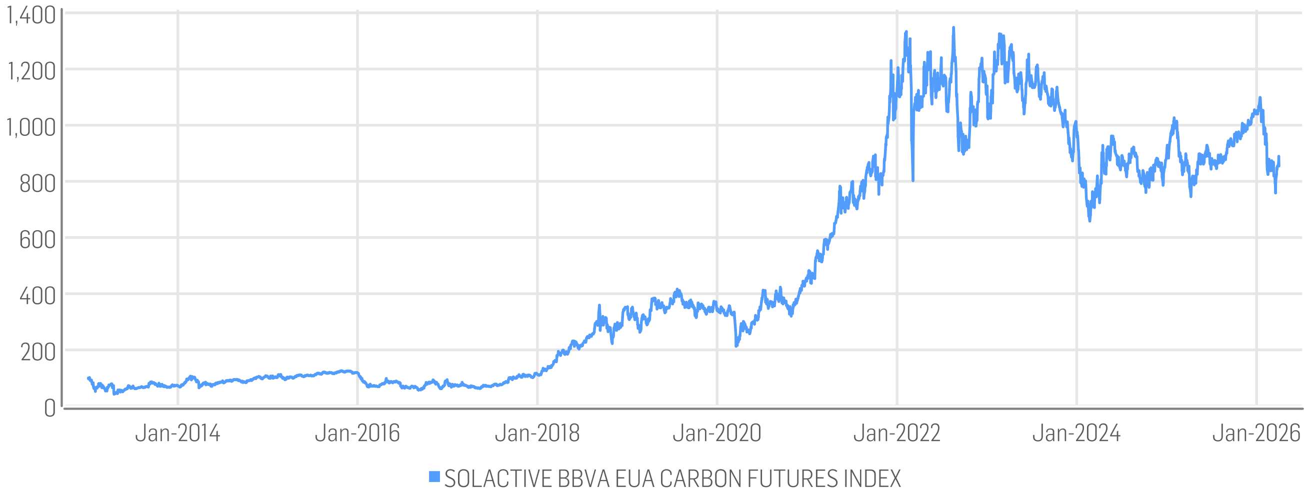
HISTORICAL PERFORMANCE



CHARACTERISTICS

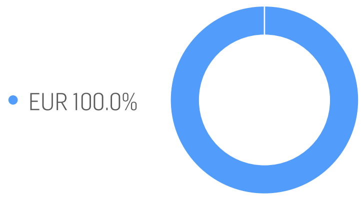
ISIN / WKN	SL0JXU	Base Value / Base Date	100 Points / 02.01.2013
Bloomberg / Reuters	SBVEUACF Index / .SBVEUACF	Last Price	854.15
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00am to 19:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2013
Index Members	2		

STATISTICS

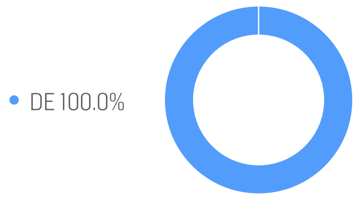
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.24%	-18.82%	-11.79%	11.13%	-17.94%	754.15%
Performance (p.a.)						17.58%
Volatility (p.a.)	42.98%	40.17%	31.02%	27.85%	39.86%	48.35%
High	889.28	1098.92	1098.92	1098.92	1098.92	1348.32
Low	758.38	758.38	758.38	745.34	758.38	41.86
Sharpe Ratio*	-0.60	-1.47	-0.79	0.34	-1.41	0.32
Max. Drawdown	-13.20%	-30.99%	-30.99%	-30.99%	-30.99%	-58.71%
VaR 95 \ 99				-52.3% \ -70.7%		-70.1% \ -130.1%
CVaR 95 \ 99				-66.9% \ -108.7%		-115.0% \ -203.4%

* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EUA FUTURE DEC 26	MOZ6 Comdty	DE	EUR	99.97%
EUR-CASH	EUR-CASH	DE	EUR	0.03%

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