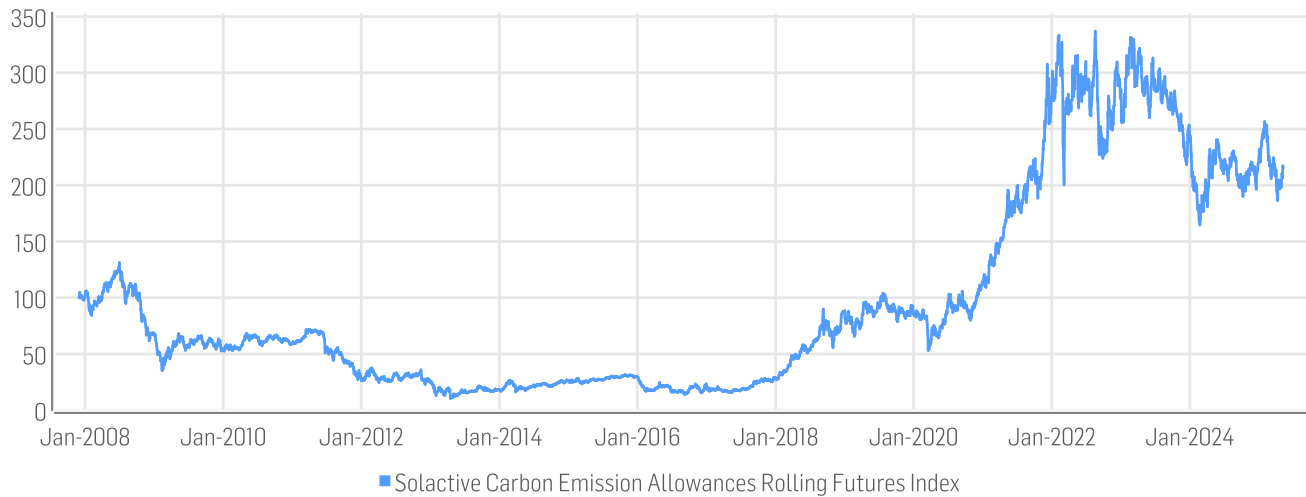


FACTSHEET - AS OF 09-May-2025

Solactive Carbon Emission Allowances Rolling Futures Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCA2 / SLOCA	Base Value / Base Date	100.0 Points / 30.11.2007
Bloomberg / Reuters	SOLCARBF Index / .SOLCARBF	Last Price	215.19
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Excess Return	Calculation	08:00 to 19:25 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.11.2007
Index Members	1		

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Solactive Carbon Emission Allowances Rolling Futures Index

STATISTICS

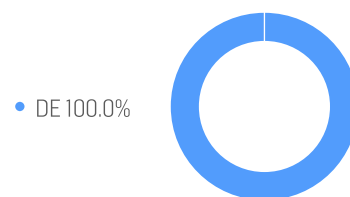
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	15.51%	-14.45%	0.37%	-2.77%	-3.58%	115.19%
Performance (p.a.)						4.49%
Volatility (p.a.)	32.49%	32.78%	30.84%	29.33%	31.56%	47.62%
High	217.24	253.56	256.59	256.59	256.59	337.05
Low	186.30	186.30	186.30	186.30	186.30	10.46
Sharpe Ratio*	14.66	-1.50	-0.05	-0.17	-0.38	0.05
Max. Drawdown	-3.85%	-26.53%	-27.39%	-27.39%	-27.39%	-92.03%
VaR 95 \ 99				-45.7% \ -58.7%		-73.8% \ -128.4%
CVaR 95 \ 99				-54.8% \ -64.1%		-113.2% \ -189.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
EUA FUTURE DEC 25	MOZ5 Comdty	DE	EUR	100.00%

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