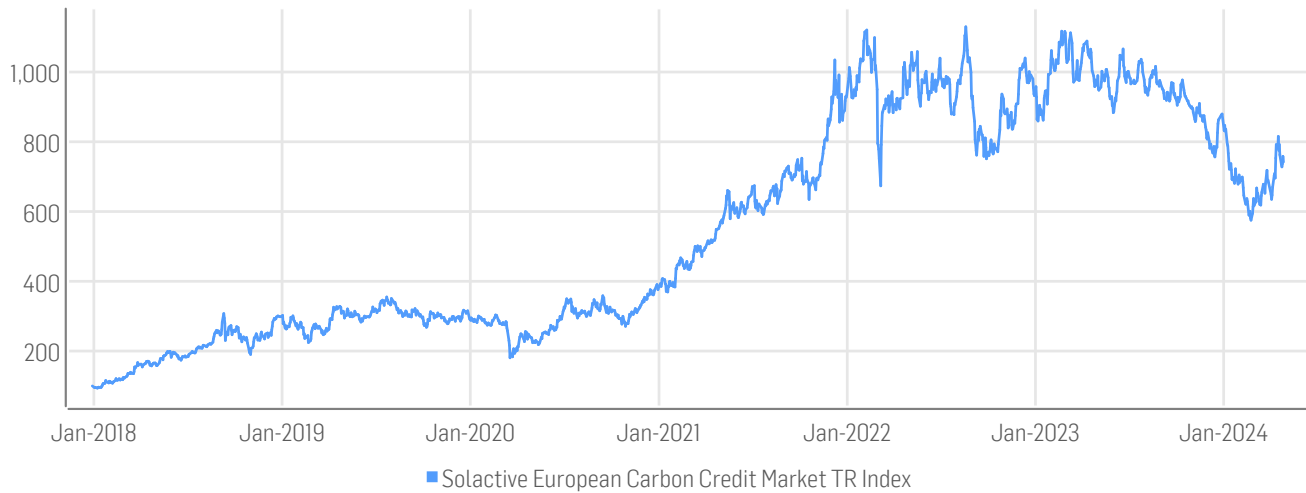


# FACTSHEET - AS OF 26-Apr-2024

## Solactive European Carbon Credit Market TR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLOFW50 / SLOFW5      | Base Value / Base Date | 100.0 Points / 29.12.2017              |
| Bloomberg / Reuters | SOC02EUT Index / .SOC02EUT | Last Price             | 742.00                                 |
| Index Calculator    | Solactive AG               | Dividends              | Not Reinvested                         |
| Index Type          |                            | Calculation            | 08:00 to 22:50 (CET), every 15 seconds |
| Index Currency      | EUR                        | History                | Available daily back to 29.12.2017     |
| Index Members       | 2                          |                        |  |

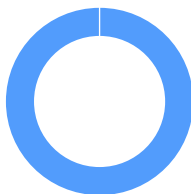
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception   |
|--------------------|---------|---------|---------|-----------------|---------|-------------------|
| Performance        | 7.54%   | 6.30%   | -17.88% | -25.01%         | -15.65% | 642.00%           |
| Performance (p.a.) |         |         |         |                 |         | 37.29%            |
| Volatility (p.a.)  | 56.54%  | 49.21%  | 43.26%  | 35.66%          | 48.23%  | 45.74%            |
| High               | 815.39  | 815.39  | 909.91  | 1066.07         | 879.62  | 1129.75           |
| Low                | 634.98  | 575.08  | 575.08  | 575.08          | 575.08  | 93.63             |
| Sharpe Ratio*      | 2.45    | 0.49    | -0.85   | -0.82           | -0.92   | 0.73              |
| Max. Drawdown      | -10.73% | -18.40% | -36.80% | -46.06%         | -34.62% | -49.15%           |
| VaR 95 \ 99        |         |         |         | -59.9% \ -83.4% |         | -69.4% \ -117.9%  |
| CVaR 95 \ 99       |         |         |         | -73.9% \ -96.2% |         | -107.4% \ -178.4% |

\* 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).

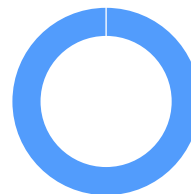
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• -- 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

| Company           | Ticker      | Country | Currency | Index Weight (%) |
|-------------------|-------------|---------|----------|------------------|
| EUA FUTURE DEC 24 | MOZ4 Comdty | –       | EUR      | 99.99%           |
| EUR-CASH          | EUR-CASH    | –       | EUR      | 0.01%            |

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