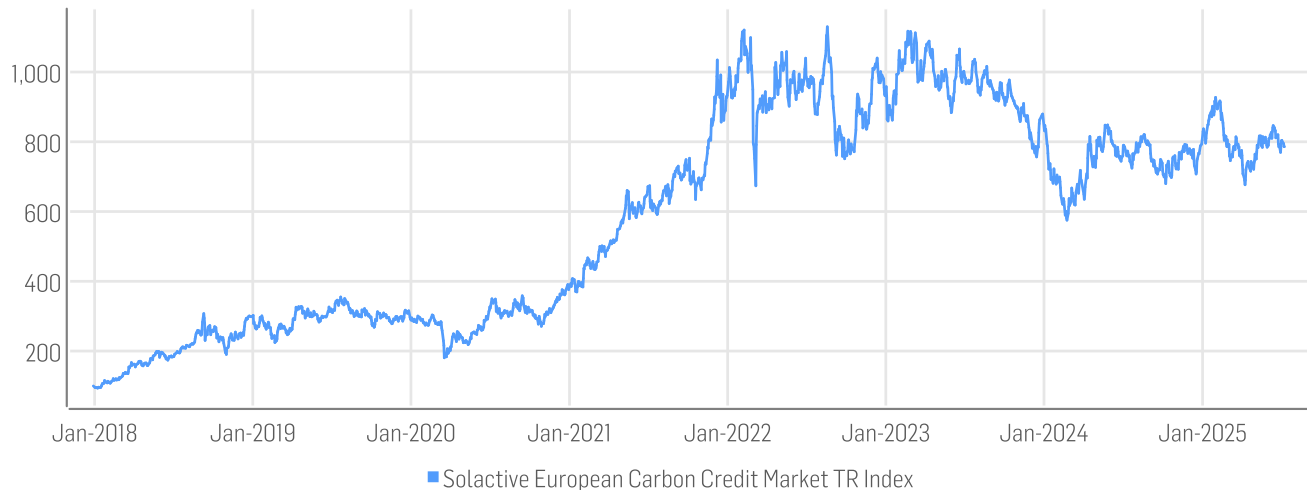


FACTSHEET - AS OF 09-Jul-2025

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	785.79
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		

FACTSHEET - AS OF 09-Jul-2025
Solactive European Carbon Credit Market TR Index

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.02%	13.92%	-4.83%	1.60%	-2.33%	685.79%
Performance (p.a.)						31.51%
Volatility (p.a.)	24.51%	28.85%	29.98%	29.47%	30.02%	43.58%
High	846.57	846.57	927.35	927.35	927.35	1129.75
Low	769.57	689.79	676.65	676.65	676.65	93.63
Sharpe Ratio*	-1.98	2.35	-0.38	-0.01	-0.21	0.68
Max. Drawdown	-9.10%	-9.10%	-27.03%	-27.03%	-27.03%	-49.15%
VaR 95 \ 99				-45.3% \ -58.6%		-63.6% \ -111.0%
CVaR 95 \ 99				-54.8% \ -63.9%		-101.0% \ -168.4%

* 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).

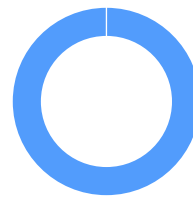
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
EUA FUTURE DEC 25	MOZ5 Comdty	DE	EUR	99.99%
EUR-CASH	EUR-CASH	DE	EUR	0.01%

DISCLAIMER

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