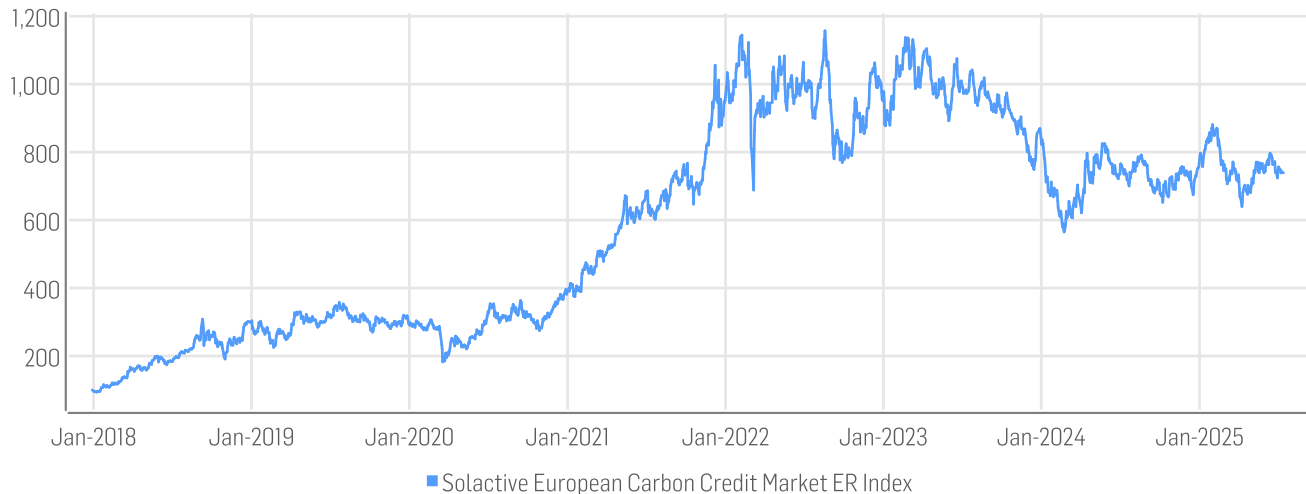


FACTSHEET - AS OF 14-Jul-2025

Solactive European Carbon Credit Market ER Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFWE9 / SLOFWE	Base Value / Base Date	100.0 Points / 29.12.2017
Bloomberg / Reuters	SOC02EUE Index / .SOC02EUE	Last Price	739.21
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	1		

FACTSHEET - AS OF 14-Jul-2025

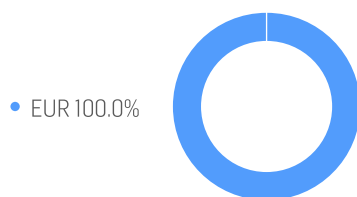
Solactive European Carbon Credit Market ER Index

STATISTICS

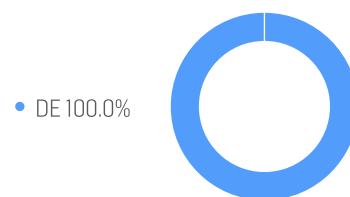
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.27%	6.39%	-9.69%	3.04%	-3.53%	639.21%
Performance (p.a.)						30.38%
Volatility (p.a.)	21.78%	27.03%	29.62%	29.37%	29.71%	43.56%
High	790.86	797.15	881.03	881.03	881.03	1157.28
Low	723.99	675.91	639.70	639.70	639.70	93.64
Sharpe Ratio*	-2.85	0.99	-0.70	0.04	-0.28	0.65
Max. Drawdown	-9.18%	-9.18%	-27.39%	-27.39%	-27.39%	-51.17%
VaR 95 \ 99				-45.7% \ -58.7%		-63.6% \ -110.9%
CVaR 95 \ 99				-54.9% \ -64.1%		-101.1% \ -168.3%

* 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 14-Jul-2025

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

FACTSHEET - AS OF 14-Jul-2025
Solactive European Carbon Credit Market ER Index

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