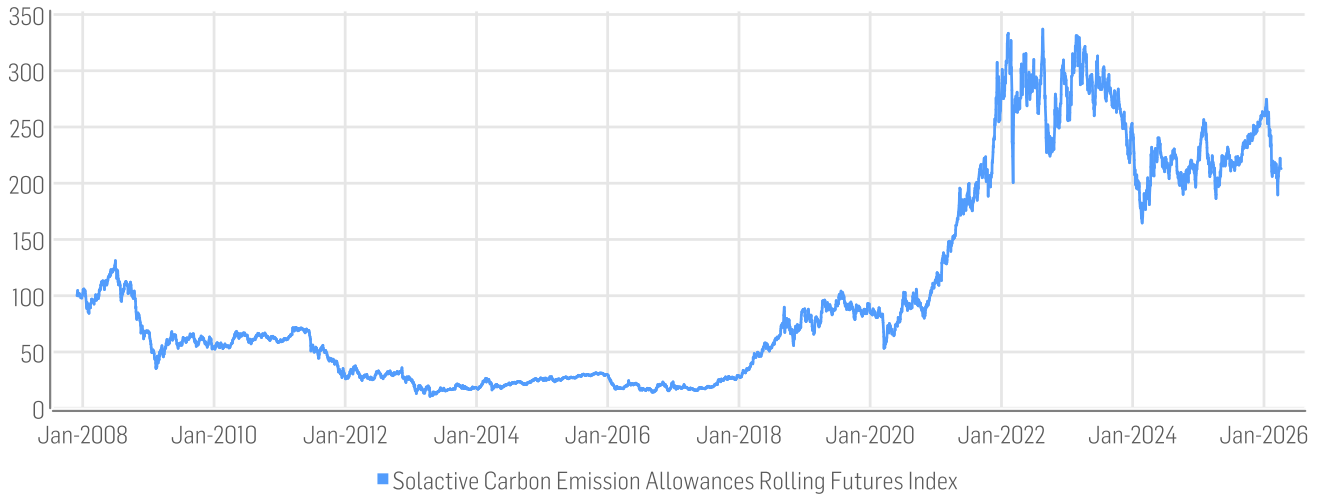


FACTSHEET - AS OF 07-Apr-2026

Solactive Carbon Emission Allowances Rolling Futures Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOXA2 / SLOXA	Base Value / Base Date	100.0 Points / 30.11.2007
Bloomberg / Reuters	SOLCARBF Index / .SOLCARBF	Last Price	212.95
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	2		

FACTSHEET - AS OF 07-Apr-2026
Solactive Carbon Emission Allowances Rolling Futures Index

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.33%	-18.86%	-12.08%	7.46%	-18.15%	112.95%
Performance (p.a.)						4.20%
Volatility (p.a.)	42.09%	40.60%	31.24%	27.55%	39.57%	46.82%
High	222.27	274.68	274.68	274.68	274.68	337.05
Low	189.54	189.54	189.54	189.54	189.54	10.46
Sharpe Ratio*	0.37	-1.46	-0.80	0.20	-1.39	0.05
Max. Drawdown	-12.70%	-31.00%	-31.00%	-31.00%	-31.00%	-92.03%
VaR 95 \ 99				-52.3% \ -70.7%		-71.9% \ -127.5%
CVaR 95 \ 99				-66.9% \ -108.7%		-111.6% \ -187.0%

* 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).

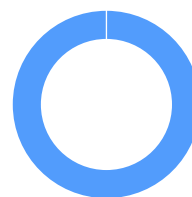
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EUA FUTURE DEC 26	MOZ6 Comdty	DE	EUR	100.00%
EUA FUTURE DEC 25	MOZ5 Comdty	DE	EUR	0.00%

DISCLAIMER

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