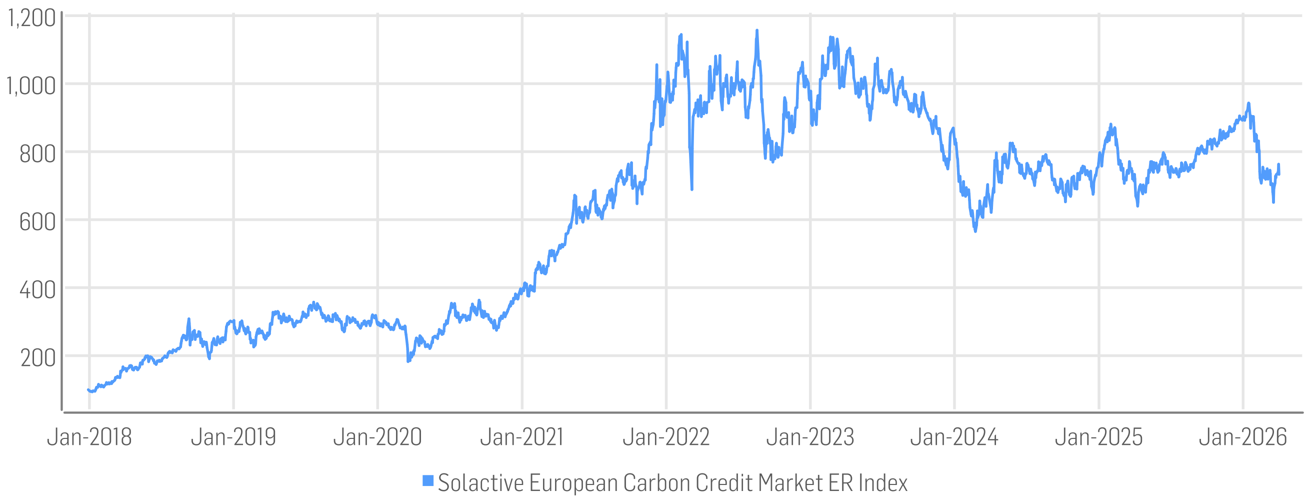
FACTSHEET - AS OF 02-Apr-2026
Solactive European Carbon Credit Market ER Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0FWE9 / SL0FWE
Bloomberg / Reuters	SOCO2EUE Index / .SOCO2EUE
Index Calculator	Solactive AG
Index Type	
Index Currency	EUR
Index Members	2

Base Value / Base Date	100.0 Points / 29.12.2017
Last Price	732.98
Dividends	Not Reinvested
Calculation	08:00 to 22:50 (CET), every 15 seconds
History	Available daily back to 29.12.2017

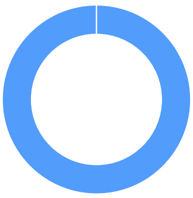
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.24%	-18.82%	-11.79%	11.12%	-17.95%	632.98%
Performance (p.a.)						27.28%
Volatility (p.a.)	42.99%	40.18%	31.03%	27.85%	39.88%	42.41%
High	763.14	943.09	943.09	943.09	943.09	1157.28
Low	650.78	650.78	650.78	639.70	650.78	93.64
Sharpe Ratio*	-0.60	-1.47	-0.79	0.34	-1.41	0.60
Max. Drawdown	-13.20%	-30.99%	-30.99%	-30.99%	-30.99%	-51.17%
VaR 95 \ 99				-52.3% \ -70.7%		-61.6% \ -110.6%
CVaR 95 \ 99				-66.9% \ -108.7%		-98.8% \ -163.5%

* 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).

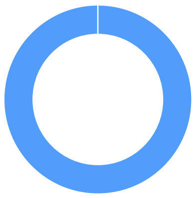
COMPOSITION BY CURRENCIES

- EUR 100.0%



COMPOSITION BY COUNTRIES

- DE 100.0%



TOP COMPONENTS AS OF 02-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%

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