

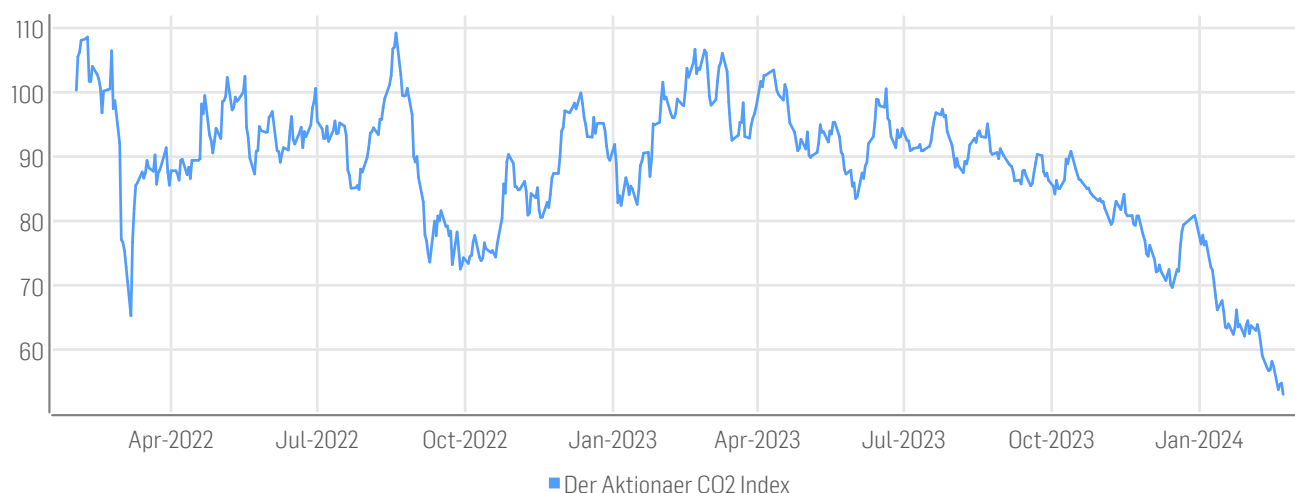
FACTSHEET - AS OF 22-Feb-2024

Der Aktionaer CO2 Index

DESCRIPTION

The greenhouse effect has become the biggest threat to our ecosystem. Carbon dioxide, better known as CO₂, has long been identified as the main cause of climate change and global warming. The consequences of this realization are alarming. Since the beginning of industrialization, CO₂ concentration has increased by 45 percent. The reasons for this are not only the increased traffic and overpopulation of the world, but also the burning of oil and natural gas, wood and coal. The footprint that the greenhouse gas leaves on our planet is large and tangible for everyone. The number of companies that actively take care of minimizing the CO₂ footprint. On the subject of emissions trading, however, the financial markets could only watch for a long time, especially since emissions trading regulated by politics was not possible. Only since 2005 have investors in the EU had the opportunity to participate and participate in the price development of emission allowances, so since then they have been able to invest in the market with corresponding products. Such a product is now available to you with the new CO₂ Index from DER AKTIONÄR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE4Z8 / SLOE4Z	Base Value / Base Date	100 Points / 31.01.2022
Bloomberg / Reuters	AKCARBON Index / .AKCARBON	Last Price	53.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	8:00 am to 06:45 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.01.2022
Index Members	1		

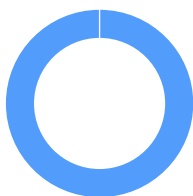
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-16.31%	-34.34%	-41.29%	-50.23%	-34.40%	-47.12%
Performance (p.a.)						-26.65%
Volatility (p.a.)	42.33%	40.08%	32.41%	31.69%	40.74%	43.14%
High	66.17	80.85	91.23	106.57	80.85	109.22
Low	53.04	53.04	53.04	53.04	53.04	53.04
Sharpe Ratio*	-2.18	-2.14	-2.16	-1.72	-2.40	-0.71
Max. Drawdown	-19.84%	-34.40%	-41.86%	-50.23%	-34.40%	-51.44%
VaR 95 \ 99				-54.7% \ -86.9%		-67.2% \ -111.0%
CVaR 95 \ 99				-73.6% \ -97.1%		-105.5% \ -167.8%

* 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).

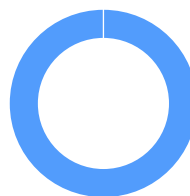
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE CARBON EUROPEAN UNION ALLOWANCE FUTURES ER INDEX		DE	EUR	100.00%

DISCLAIMER

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