

# FACTSHEET - AS OF 17-Apr-2024

## Solactive E-Fuels Index PR

### DESCRIPTION

Representation of securities that produce and commercialize carbon neutral fuels, as well as manufacture the required technology for sustainable fuel production and usage.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJA6	Base Value / Base Date	1000 Points / 13.03.2018
Bloomberg / Reuters	/ .SOEFUELP	Last Price	1090.54
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.03.2018
Index Members	25		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.99%	0.15%	-10.39%	-6.64%	-13.85%	9.05%
Performance (p.a.)						1.43%
Volatility (p.a.)	25.00%	22.19%	25.58%	26.29%	22.14%	30.49%
High	1194.18	1194.18	1302.12	1519.36	1265.93	2199.45
Low	1048.68	1038.18	1038.18	1038.18	1038.18	662.71
Sharpe Ratio*	2.23	-0.21	-0.99	-0.46	-2.00	-0.13
Max. Drawdown	-8.68%	-8.68%	-20.27%	-31.67%	-17.99%	-52.80%
VaR 95 \ 99				-40.7% \ -62.9%		-45.4% \ -71.1%
CVaR 95 \ 99				-53.9% \ -83.9%		-68.3% \ -118.6%

\* 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).

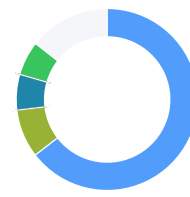
## COMPOSITION BY CURRENCIES

- USD 70.0%
- EUR 8.6%
- NOK 6.5%
- JPY 6.3%
- Others 8.6%



## COMPOSITION BY COUNTRIES

- US 64.5%
- DE 8.6%
- JP 6.3%
- BM 6.1%
- Others 14.4%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
REX AMERICAN RESOURCES CORP	REX UN Equity	US	USD	7.43%
FUTUREFUEL CORP	FF UN Equity	US	USD	7.34%
AEMETIS INC	AMTX UQ Equity	US	USD	6.45%
GREEN PLAINS INC	GPPE UW Equity	US	USD	5.94%
VERBIO VEREINIGTE BIOENERGIE AG	VBK GY Equity	DE	EUR	5.00%
ANDERSONS INC/THE	ANDE UW Equity	US	USD	4.81%
CLARIANT AG	CLN SE Equity	CH	CHF	4.81%
ALTO INGREDIENTS INC	ALTO UR Equity	US	USD	4.76%
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	4.31%
ELECTRIC POWER DEVELOPMENT LTD ORD	9513 JT Equity	JP	JPY	4.02%

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