

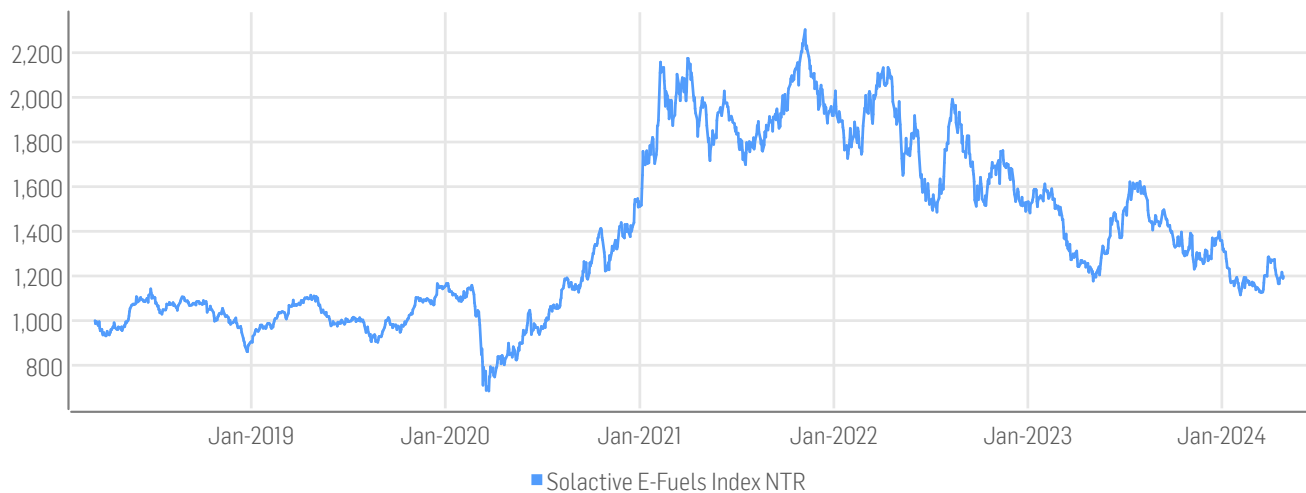
FACTSHEET - AS OF 26-Apr-2024

Solactive E-Fuels Index NTR

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	SL0JA7	Base Value / Base Date	1000 Points / 13.03.2018
Bloomberg / Reuters	/ .SOEFUELN	Last Price	1197.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.46%	1.75%	-7.41%	-0.98%	-11.85%	19.78%
Performance (p.a.)						2.99%
Volatility (p.a.)	25.41%	23.07%	25.73%	26.27%	22.35%	30.44%
High	1285.61	1285.61	1397.59	1623.65	1358.94	2303.28
Low	1164.67	1115.09	1115.09	1115.09	1115.09	684.67
Sharpe Ratio*	-1.58	0.09	-0.77	-0.24	-1.67	-0.08
Max. Drawdown	-9.41%	-9.41%	-20.21%	-31.32%	-17.94%	-51.59%
VaR 95 \ 99				-40.7% \ -62.3%		-45.5% \ -70.8%
CVaR 95 \ 99				-54.1% \ -83.8%		-68.2% \ -118.3%

* 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

- USD 70.2%
- EUR 8.7%
- NOK 6.4%
- JPY 6.2%
- Others 8.5%



COMPOSITION BY COUNTRIES

- US 64.9%
- DE 8.7%
- JP 6.2%
- BM 5.9%
- Others 14.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
REX AMERICAN RESOURCES CORP	REX UN Equity	US	USD	7.27%
AEMETIS INC	AMTX UQ Equity	US	USD	6.56%
FUTUREFUEL CORP	FF UN Equity	US	USD	6.23%
GREEN PLAINS INC	GPPE UW Equity	US	USD	5.94%
VERBIO VEREINIGTE BIOENERGIE AG	VBK GY Equity	DE	EUR	5.09%
ANDERSONS INC/THE	ANDE UW Equity	US	USD	4.74%
CLARIANT AG	CLN SE Equity	CH	CHF	4.70%
ALTO INGREDIENTS INC	ALTO UR Equity	US	USD	4.61%
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	4.52%
GEVO INC	GEVO UR Equity	US	USD	4.09%

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