

FACTSHEET - AS OF 25-Apr-2024

Solactive Hydrogen Economy Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB9F2	Base Value / Base Date	100 Points / 16.11.2018
Bloomberg / Reuters	/ .SOHYDROT	Last Price	170.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.11.2018
Index Members	26		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.06%	-1.35%	10.77%	-10.78%	-6.93%	70.47%
Performance (p.a.)						10.30%
Volatility (p.a.)	14.76%	16.27%	20.55%	20.34%	17.50%	28.43%
High	184.38	184.38	185.47	209.32	184.38	419.29
Low	170.47	170.47	154.76	153.90	164.86	88.86
Sharpe Ratio*	-3.53	-0.66	0.86	-0.80	-1.44	0.18
Max. Drawdown	-7.54%	-7.54%	-11.11%	-26.48%	-10.00%	-63.30%
VaR 95 \ 99				-34.2% \ -44.6%		-40.5% \ -75.1%
CVaR 95 \ 99				-43.0% \ -58.4%		-62.3% \ -106.8%

* 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).

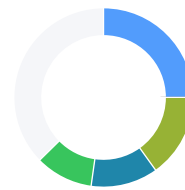
COMPOSITION BY CURRENCIES

- USD 33.7%
- EUR 16.6%
- JPY 15.1%
- KRW 12.1%
- Others 22.4%



COMPOSITION BY COUNTRIES

- US 25.0%
- JP 15.1%
- KR 12.1%
- DE 10.4%
- Others 37.3%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	9.75%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	6.77%
ORSTED A/S	ORSTED DC Equity	DK	DKK	6.65%
CUMMINS INC	CMI UN Equity	US	USD	6.38%
WEICHAI POWER CO LTD	2338 HK Equity	CN	HKD	6.30%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.84%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBP	5.53%
LINDE PLC	LIN UW Equity	IE	USD	5.43%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	5.35%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	5.27%

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