

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Hydrogen Select Stock NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC754	Base Value / Base Date	1000 Points / 04.01.2016
Bloomberg / Reuters	SOLGLOHN Index / .SOLGLOHN	Last Price	3159.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.01.2016
Index Members	14		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.83%	2.96%	1.41%	-11.42%	-4.12%	215.97%
Performance (p.a.)						14.85%
Volatility (p.a.)	21.00%	19.67%	21.91%	22.25%	20.29%	28.58%
High	3444.18	3444.18	3444.18	4103.02	3444.18	6302.82
Low	3089.47	3089.47	2953.90	2953.90	2953.90	818.36
Sharpe Ratio*	-2.34	0.44	-0.05	-0.70	-0.79	0.38
Max. Drawdown	-10.30%	-10.30%	-11.59%	-28.01%	-10.37%	-53.13%
VaR 95 \ 99				-36.7% \ -43.5%		-40.5% \ -69.0%
CVaR 95 \ 99				-41.7% \ -51.9%		-61.6% \ -108.9%

* 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 56.0%
- JPY 14.9%
- NOK 7.8%
- GBP 7.3%
- Others 14.0%



COMPOSITION BY COUNTRIES

- US 42.4%
- JP 14.9%
- NO 7.8%
- GB 7.3%
- Others 27.6%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
IWATANI CORP	8088 JT Equity	JP	JPY	7.82%
GENERAL MOTORS CO	GM UN Equity	US	USD	7.76%
NEL ASA	NEL NO Equity	NO	NOK	7.76%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	7.48%
CUMMINS INC	CMI UN Equity	US	USD	7.48%
ITM POWER PLC	ITM LN Equity	GB	GBP	7.33%
LINDE PLC	LIN UW Equity	IE	USD	7.30%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	7.30%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	7.08%
PACCAR INC	PCAR UW Equity	US	USD	7.00%
BLOOM ENERGY CORP	BE UN Equity	US	USD	6.86%
POWERCELL SWEDEN AB	PCELL SS Equity	SE	SEK	6.67%
BALLARD POWER SYSTEMS INC	BLDP UQ Equity	CA	USD	6.32%
PLUG POWER INC	PLUG UR Equity	US	USD	5.84%

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