

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Hydrogen Select Stock GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC762	Base Value / Base Date	1000 Points / 04.01.2016
Bloomberg / Reuters	.SOLGLOHT	Last Price	3257.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-4.78%	3.04%	1.63%	-11.09%	-4.05%	225.76%
Performance (p.a.)						15.27%
Volatility (p.a.)	21.02%	19.67%	21.94%	22.26%	20.29%	28.58%
High	3550.90	3550.90	3550.90	4218.35	3550.90	6428.65
Low	3185.20	3185.20	3043.00	3043.00	3043.00	818.48
Sharpe Ratio*	-2.32	0.46	-0.03	-0.68	-0.78	0.40
Max. Drawdown	-10.30%	-10.30%	-11.50%	-27.86%	-10.37%	-52.67%
VaR 95 \ 99				-36.7% \ -43.5%		-40.5% \ -68.8%
CVaR 95 \ 99				-41.7% \ -51.9%		-61.5% \ -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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