

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Hydrogen ESG Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0D1J9 / SL0D1J	Base Value / Base Date	1000 Points / 31.07.2020
Bloomberg / Reuters	/ .SOGLHYDT	Last Price	632.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.07.2020
Index Members	30		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.98%	-8.68%	-1.17%	-30.32%	-17.29%	-36.80%
Performance (p.a.)						-11.55%
Volatility (p.a.)	27.66%	28.14%	30.37%	28.57%	27.42%	37.66%
High	707.67	707.67	775.99	1027.86	764.15	2791.35
Low	614.40	614.40	614.40	614.40	614.40	614.40
Sharpe Ratio*	-2.49	-1.28	-0.25	-1.26	-1.80	-0.45
Max. Drawdown	-13.18%	-13.18%	-20.82%	-40.23%	-19.60%	-77.99%
VaR 95 \ 99				-49.8% \ -68.0%		-59.1% \ -87.4%
CVaR 95 \ 99				-63.0% \ -84.7%		-76.7% \ -109.3%

* 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).

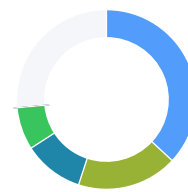
COMPOSITION BY CURRENCIES

- USD 48.0%
- KRW 18.1%
- GBP 8.7%
- NOK 7.6%
- Others 17.5%



COMPOSITION BY COUNTRIES

- US 36.9%
- KR 18.1%
- GB 10.9%
- NO 7.6%
- Others 26.5%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BLOOM ENERGY CORP	BE UN Equity	US	USD	10.67%
PLUG POWER INC	PLUG UR Equity	US	USD	7.77%
DOOSAN FUEL CELL CO LTD	336260 KP Equity	KR	KRW	7.04%
BALLARD POWER SYSTEMS INC	BLDP UQ Equity	CA	USD	6.39%
NEL ASA	NEL NO Equity	NO	NOK	6.23%
FTAI INFRASTRUCTURE LLC	FIP UW Equity	US	USD	4.74%
KAORI HEAT TREATMENT CO LTD	8996 TT Equity	TW	TWD	3.89%
CHUNG-HSIN ELECTRIC & MACHINER	1513 TT Equity	TW	TWD	3.52%
DOOSAN CO LTD	000150 KP Equity	KR	KRW	3.41%
FUELCELL ENERGY INC.	FCEL UQ Equity	US	USD	3.23%

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