

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Hydrogen v2 Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0D1N1 / SL0D1N	Base Value / Base Date	1000 Points / 23.09.2021
Bloomberg / Reuters	- / .SOGHYD2P	Last Price	239.22
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 23.09.2021
Index Members	20		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.56%	-16.28%	-15.94%	-47.86%	-29.02%	-76.08%
Performance (p.a.)						-42.47%
Volatility (p.a.)	39.02%	39.44%	46.10%	42.17%	39.99%	47.98%
High	281.48	301.25	347.08	521.43	337.04	1344.33
Low	229.19	229.19	229.19	229.19	229.19	229.19
Sharpe Ratio*	-1.95	-1.44	-0.76	-1.27	-1.76	-1.00
Max. Drawdown	-18.58%	-23.92%	-33.97%	-56.05%	-32.00%	-82.95%
VaR 95 \ 99				-69.2% \ -90.6%		-73.8% \ -104.5%
CVaR 95 \ 99				-87.4% \ -126.9%		-92.7% \ -133.4%

\* 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 49.5%
- NOK 13.7%
- GBP 11.9%
- KRW 9.8%
- Others 15.1%



## COMPOSITION BY COUNTRIES

- US 39.1%
- NO 13.7%
- GB 11.9%
- CA 10.4%
- Others 24.9%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BLOOM ENERGY CORP	BE UN Equity	US	USD	15.90%
NEL ASA	NEL NO Equity	NO	NOK	13.06%
PLUG POWER INC	PLUG UR Equity	US	USD	10.76%
BALLARD POWER SYSTEMS INC	BLDP UQ Equity	CA	USD	10.37%
DOOSAN FUEL CELL CO LTD	336260 KP Equity	KR	KRW	7.46%
FUELCELL ENERGY INC.	FCEL UQ Equity	US	USD	5.88%
SFC ENERGY AG	F3C GY Equity	DE	EUR	4.78%
ITM POWER PLC	ITM LN Equity	GB	GBP	4.53%
CERES POWER HOLDINGS PLC	CWR LN Equity	GB	GBP	4.39%
HYSTER-YALE MATERIALS HANDLING INC	HY UN Equity	US	USD	3.11%

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