

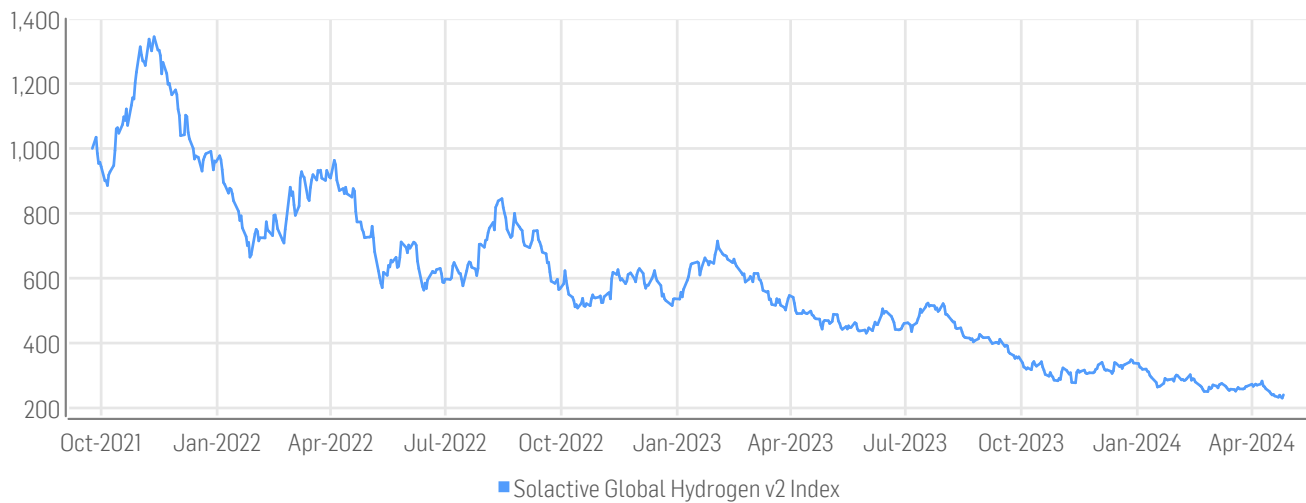
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Hydrogen v2 Index

DESCRIPTION

Representation of securities of companies that have business operations in the production or use of hydrogen as a fuel source.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0D1P6 / SL0D1P	Base Value / Base Date	1000 Points / 23.09.2021
Bloomberg / Reuters	SOLGHYD2 Index / .SOLGHYD2	Last Price	240.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-9.53%	-16.23%	-15.87%	-47.77%	-28.99%	-75.96%
Performance (p.a.)						-42.36%
Volatility (p.a.)	39.03%	39.45%	46.10%	42.17%	39.99%	47.98%
High	282.87	302.58	348.58	523.33	338.53	1344.44
Low	230.32	230.32	230.32	230.32	230.32	230.32
Sharpe Ratio*	-1.94	-1.43	-0.76	-1.27	-1.76	-0.99
Max. Drawdown	-18.58%	-23.88%	-33.93%	-55.99%	-31.96%	-82.87%
VaR 95 \ 99				-69.3% \ -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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