

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global Hydrogen Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODNT1 / SLODNT	Base Value / Base Date	1000 Points / 29.06.2021
Bloomberg / Reuters	/ .SOLGHYDP	Last Price	187.25
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 29.06.2021
Index Members	25		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.70%	-13.77%	-14.54%	-45.56%	-25.90%	-81.27%
Performance (p.a.)						-44.73%
Volatility (p.a.)	33.58%	34.51%	40.88%	37.70%	35.08%	43.34%
High	215.25	225.45	258.68	383.57	252.69	1050.20
Low	180.28	180.28	180.28	180.28	180.28	180.28
Sharpe Ratio*	-2.15	-1.46	-0.80	-1.36	-1.87	-1.15
Max. Drawdown	-16.25%	-20.04%	-30.31%	-53.00%	-28.66%	-82.83%
VaR 95 \ 99				-65.2% \ -78.7%		-69.8% \ -92.5%
CVaR 95 \ 99				-78.8% \ -111.5%		-85.4% \ -121.1%

\* 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 44.3%
- GBP 16.2%
- KRW 10.9%
- NOK 10.4%
- Others 18.2%



## COMPOSITION BY COUNTRIES

- US 33.5%
- GB 16.2%
- KR 10.9%
- NO 10.4%
- Others 29.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BLOOM ENERGY CORP	BE UN Equity	US	USD	12.90%
NEL ASA	NEL NO Equity	NO	NOK	9.12%
PLUG POWER INC	PLUG UR Equity	US	USD	8.71%
BALLARD POWER SYSTEMS INC	BLDP UQ Equity	CA	USD	8.12%
AFC ENERGY PLC	AFC LN Equity	GB	GBP	5.55%
SFC ENERGY AG	F3C GY Equity	DE	EUR	5.34%
ILJIN HYSOLUS CO LTD	271940 KP Equity	KR	KRW	5.33%
ITM POWER PLC	ITM LN Equity	GB	GBP	5.22%
DOOSAN FUEL CELL CO LTD	336260 KP Equity	KR	KRW	4.94%
GREEN HYDROGEN SYSTEMS A/S	GREENH DC Equity	DK	DKK	4.42%

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