

# FACTSHEET - AS OF 06-Dec-2023

## Solactive Hydrogen Economy Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOB9E5	Base Value / Base Date	100 Points / 16.11.2018
Bloomberg / Reuters	SOHYDRON Index/ .SOHYDRON	Last Price	169.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.11.2018
Index Members	26		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.66%	-4.39%	-11.81%	-12.30%	-9.00%	69.14%
Performance (p.a.)						10.96%
Volatility (p.a.)	25.17%	24.24%	22.26%	21.56%	21.52%	29.06%
High	172.42	179.90	206.02	220.81	220.81	415.99
Low	154.84	151.34	151.34	151.34	151.34	88.39
Sharpe Ratio*	1.97	-0.91	-1.25	-0.83	-0.70	0.19
Max. Drawdown	-5.11%	-15.88%	-26.54%	-31.46%	-31.46%	-63.62%
VaR 95 \ 99				-36.2% \ -47.8%		-42.0% \ -78.0%
CVaR 95 \ 99				-44.2% \ -60.3%		-63.8% \ -109.0%

\* 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 38.4%
- JPY 14.3%
- EUR 13.3%
- KRW 11.6%
- Others 22.5%



## COMPOSITION BY COUNTRIES

- US 28.7%
- JP 14.3%
- KR 11.6%
- DE 7.4%
- Others 38.1%



## TOP COMPONENTS AS OF 06-Dec-2023

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	6.44%
BLOOM ENERGY CORP	BE UN Equity	US	USD	6.20%
ORSTED A/S	ORSTED DC Equity	DK	DKK	6.09%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	5.53%
WEICHAI POWER CO LTD	2338 HK Equity	CN	HKD	5.22%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	5.11%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	5.02%
CUMMINS INC	CMI UN Equity	US	USD	4.97%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBP	4.95%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.92%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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