

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Hydrogen EUR Index PR

### DESCRIPTION

Representation of companies that have business operations in the field of hydrogen.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                         |                        |   |
|---------------------|-------------------------|------------------------|---|
| ISIN / WKN          | DE000SLOC0R5 / SLOC0R   | Base Value / Base Date | 1000 Points / 28.02.2016                    |
| Bloomberg / Reuters | SOHYDRP Index/ .SOHYDRP | Last Price             | 2376.59                                     |
| 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      | EUR                     | History                | Available daily back to 28.02.2016          |
| Index Members       | 30                      |                        |   |

## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -3.39%  | 7.83%   | 14.13%  | 13.90%          | 6.74%   | 137.66%         |
| Performance (p.a.) |         |         |         |                 |         | 11.20%          |
| Volatility (p.a.)  | 11.73%  | 12.06%  | 12.16%  | 14.33%          | 11.96%  | 21.66%          |
| High               | 2471.20 | 2471.20 | 2471.20 | 2471.20         | 2471.20 | 3044.64         |
| Low                | 2354.71 | 2218.43 | 2055.82 | 2055.82         | 2144.49 | 1000.00         |
| Sharpe Ratio*      | -3.26   | 2.64    | 2.21    | 0.71            | 1.53    | 0.34            |
| Max. Drawdown      | -4.71%  | -4.71%  | -4.71%  | -15.30%         | -4.71%  | -38.86%         |
| VaR 95 \ 99        |         |         |         | -24.3% \ -29.6% |         | -32.1% \ -59.2% |
| CVaR 95 \ 99       |         |         |         | -27.8% \ -32.1% |         | -49.5% \ -85.4% |

\* 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 52.7%
- JPY 20.6%
- AUD 8.5%
- EUR 5.6%
- Others 12.6%



## COMPOSITION BY COUNTRIES

- US 41.5%
- JP 20.6%
- IE 10.6%
- AU 8.5%
- Others 18.8%



## TOP COMPONENTS AS OF 26-Apr-2024

| Company                      | Ticker         | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| GENERAL MOTORS CO            | GM UN Equity   | US      | USD      | 11.57%           |
| TOYOTA MOTOR CORP            | 7203 JT Equity | JP      | JPY      | 10.88%           |
| LINDE PLC                    | LIN UW Equity  | IE      | USD      | 10.64%           |
| HONDA MOTOR                  | 7267 JT Equity | JP      | JPY      | 9.71%            |
| AIR PRODUCTS & CHEMICALS INC | APD UN Equity  | US      | USD      | 8.92%            |
| FORTESCUE METALS GROUP LTD   | FMG AT Equity  | AU      | AUD      | 8.49%            |
| KBR INC                      | KBR UN Equity  | US      | USD      | 6.67%            |
| SINOTRUK (HONG KONG) LTD     | 3808 HK Equity | HK      | HKD      | 5.14%            |
| CHART INDUSTRIES INC         | GTLS UN Equity | US      | USD      | 4.85%            |
| UMICORE                      | UMI BB Equity  | BE      | EUR      | 4.19%            |

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