

# FACTSHEET - AS OF 04-Feb-2022

## Solactive Hydrogen EUR Index 3.5% AR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC0U9 / SLOC0U	Base Value / Base Date	1000 Points / 28.02.2016
Bloomberg / Reuters	SOHYDR3 Index/ .SOHYDR3	Last Price	2289,38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	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		

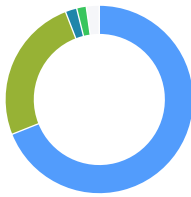
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.53%	-13.28%	-4.94%	-18.11%	-8.10%	128.94%
Performance (p.a.)						14.98%
Volatility (p.a.)	17.31%	21.00%	18.59%	20.07%	19.42%	22.13%
High	2558.84	2739.30	2739.30	2795.64	2582.44	2801.46
Low	2289.38	2289.38	2289.38	2289.38	2289.38	1000.00
Sharpe Ratio*	-4.25	-2.06	-0.49	-0.89	-2.99	0.70
Max. Drawdown	-10.53%	-16.42%	-16.42%	-18.11%	-11.35%	-38.90%
VaR 95 \ 99				-32.7% \ -59.3%		-32.1% \ -61.3%
CVaR 95 \ 99				-48.4% \ -79.5%		-51.8% \ -94.8%

\* 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).

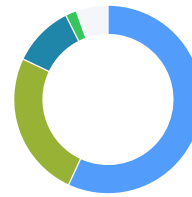
## COMPOSITION BY CURRENCIES

- USD 69.0%
- JPY 25.2%
- EUR 2.0%
- GBP 1.7%
- Others 2.2%



## COMPOSITION BY COUNTRIES

- US 56.9%
- JP 25.2%
- IE 10.5%
- CA 1.9%
- Others 5.5%



## TOP COMPONENTS AS OF 04-Feb-2022

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	12.68%
PACCAR INC	PCAR UW Equity	US	USD	12.06%
HONDA MOTOR	7267 JT Equity	JP	JPY	11.38%
CUMMINS INC	CMI UN Equity	US	USD	10.90%
GENERAL MOTORS CO	GM UN Equity	US	USD	10.66%
LINDE PLC	LIN UN Equity	IE	USD	10.54%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	10.23%
PLUG POWER INC	PLUG UR Equity	US	USD	5.65%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	2.47%
CHART INDUSTRIES INC	GTLS UN Equity	US	USD	1.96%

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