

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Hydrogen ESG EUR Index 5% AR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCZ19 / SLOCZ1	Base Value / Base Date	1000 Points / 28.02.2016
Bloomberg / Reuters	SOHYESG5 Index / .SOHYESG5	Last Price	1856.93
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		

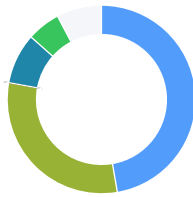
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.85%	5.26%	9.73%	4.13%	3.31%	85.69%
Performance (p.a.)						7.88%
Volatility (p.a.)	13.45%	12.72%	12.69%	14.70%	12.40%	21.79%
High	1956.96	1956.96	1956.96	2010.31	1956.96	2703.62
Low	1839.22	1781.12	1673.53	1673.53	1726.87	1000.00
Sharpe Ratio*	-3.67	1.51	1.32	0.02	0.53	0.18
Max. Drawdown	-6.02%	-6.02%	-6.02%	-16.75%	-6.02%	-38.98%
VaR 95 \ 99				-24.2% \ -30.4%		-31.8% \ -60.3%
CVaR 95 \ 99				-27.8% \ -31.4%		-49.9% \ -86.3%

\* 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 47.3%
- JPY 30.6%
- AUD 8.7%
- EUR 5.7%
- Others 7.7%



## COMPOSITION BY COUNTRIES

- US 35.8%
- JP 30.6%
- IE 10.9%
- AU 8.7%
- Others 14.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GENERAL MOTORS CO	GM UN Equity	US	USD	11.84%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	11.22%
LINDE PLC	LIN UW Equity	IE	USD	10.91%
HONDA MOTOR	7267 JT Equity	JP	JPY	10.07%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	9.18%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	9.13%
FORTESCUE METALS GROUP LTD	FMG AT Equity	AU	AUD	8.68%
CHART INDUSTRIES INC	GTLS UN Equity	US	USD	5.00%
UMICORE	UMI BB Equity	BE	EUR	4.32%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	3.16%

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