

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Hydrogen ESG EUR Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCZY7 / SLOCZY	Base Value / Base Date	1000 Points / 28.02.2016
Bloomberg / Reuters	SOHYESGN Index/ .SOHYESGN	Last Price	2792.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

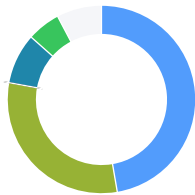
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.46%	6.58%	12.50%	9.39%	5.01%	179.27%
Performance (p.a.)						13.42%
Volatility (p.a.)	13.45%	12.71%	12.67%	14.70%	12.40%	21.79%
High	2931.89	2931.89	2931.89	2931.89	2931.89	3478.12
Low	2763.43	2649.15	2460.64	2460.64	2561.78	1000.00
Sharpe Ratio*	-3.46	2.02	1.82	0.38	0.99	0.44
Max. Drawdown	-5.75%	-5.75%	-5.75%	-15.56%	-5.75%	-38.70%
VaR 95 \ 99				-23.9% \ -30.2%		-31.6% \ -60.1%
CVaR 95 \ 99				-27.6% \ -31.2%		-49.6% \ -86.0%

\* 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 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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