

FACTSHEET - AS OF 26-Apr-2024

Solactive Hydrogen ESG EUR Index GTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCZZ4 / SLOCZZ	Base Value / Base Date	1000 Points / 28.02.2016
Bloomberg / Reuters	SOHYESGT Index / .SOHYESGT	Last Price	2924.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

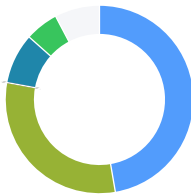
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.38%	6.71%	12.71%	9.86%	5.14%	192.42%
Performance (p.a.)						14.06%
Volatility (p.a.)	13.47%	12.71%	12.69%	14.71%	12.41%	21.78%
High	3069.97	3069.97	3069.97	3069.97	3069.97	3596.07
Low	2893.56	2770.39	2571.60	2571.60	2679.10	1000.00
Sharpe Ratio*	-3.41	2.07	1.86	0.41	1.02	0.47
Max. Drawdown	-5.75%	-5.75%	-5.75%	-15.44%	-5.75%	-38.64%
VaR 95 \ 99				-23.9% \ -30.2%		-31.5% \ -60.1%
CVaR 95 \ 99				-27.6% \ -31.2%		-49.6% \ -85.9%

* 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 14.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GENERAL MOTORS CO	GM UN Equity	US	USD	11.83%
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	10.09%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	9.19%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	9.14%
FORTESCUE METALS GROUP LTD	FMG AT Equity	AU	AUD	8.68%
CHART INDUSTRIES INC	GTLS UN Equity	US	USD	4.99%
UMICORE	UMI BB Equity	BE	EUR	4.31%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	3.16%

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