

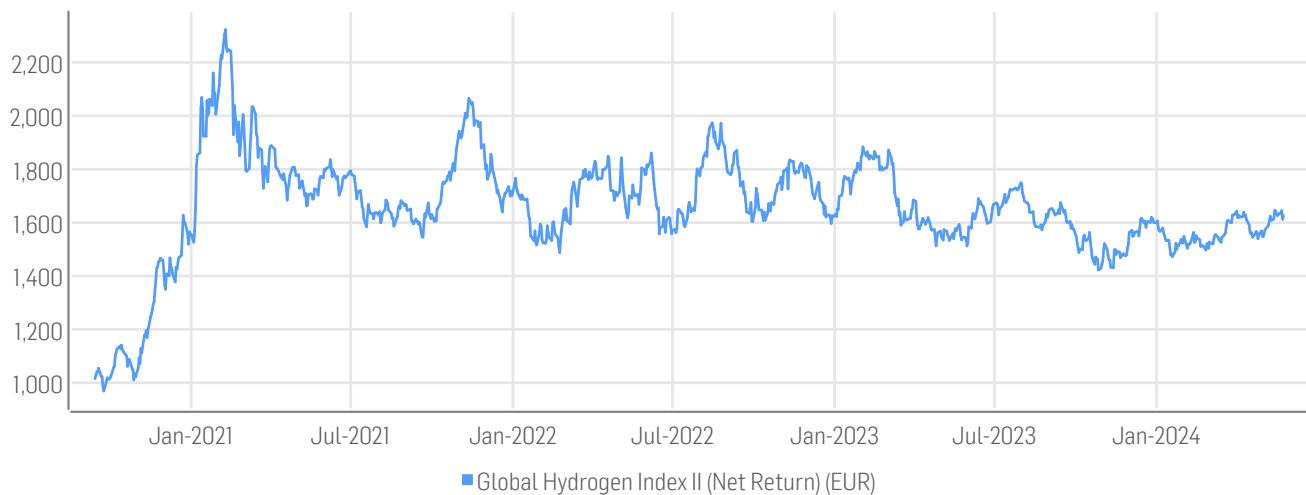
# FACTSHEET - AS OF 24-May-2024

## Global Hydrogen Index II (Net Return) (EUR)

### DESCRIPTION

Representation of companies that have business operations in the field of hydrogen including the following segments: Development and production of (green) hydrogen, hydrogen propulsion and fuel cells.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	A2QCE8	Base Value / Base Date	1000 Points / 26.10.2022
Bloomberg / Reuters	SHYDR02 Index/ .SHYDR02	Last Price	1624.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 26.10.2022
Index Members	25		

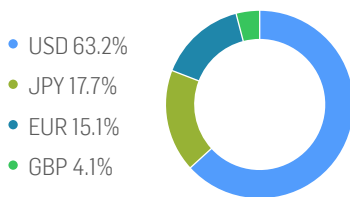
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## STATISTICS

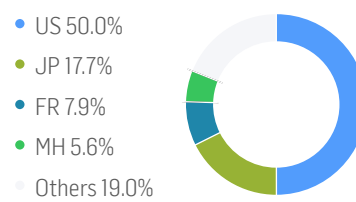
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.91%	7.49%	9.51%	5.61%	1.55%	-5.24%
Performance (p.a.)						-3.36%
Volatility (p.a.)	15.10%	14.32%	16.21%	18.31%	15.84%	20.69%
High	1645.04	1645.04	1645.04	1749.29	1645.04	1883.65
Low	1539.79	1497.22	1472.54	1422.32	1472.54	1422.32
Sharpe Ratio*	3.68	2.10	1.01	0.10	-0.00	-0.35
Max. Drawdown	-1.97%	-6.27%	-9.07%	-18.69%	-8.30%	-24.49%
VaR 95 \ 99				-29.5% \ -37.9%		-33.4% \ -49.2%
CVaR 95 \ 99				-34.4% \ -41.7%		-45.1% \ -62.8%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
BLOOM ENERGY CORP	BE UN Equity	US	USD	5.57%
ARDMORE SHIPPING CORP	ASC UN Equity	MH	USD	5.56%
AES CORP	AES UN Equity	US	USD	4.58%
HYSTER-YALE MATERIALS HANDLING INC	HY UN Equity	US	USD	4.54%
AIR PRODUCTS & CHEMICALS INC	APD UP Equity	US	USD	4.44%
PLUG POWER INC	PLUG UR Equity	US	USD	4.16%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBP	4.05%
GENERAL MOTORS CO	GM UN Equity	US	USD	3.97%
FORVIA	FRVIA FP Equity	FR	EUR	3.95%
THE CHEMOURS COMPANY	CC UN Equity	US	USD	3.93%

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The index is launched on 26-Oct-2022. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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