

FACTSHEET - AS OF 24-May-2024

Hydrogen Select Index (Net Return) (EUR)

DESCRIPTION

Representation of up to 25 companies that have business operations in the field of hydrogen including the following segments: Development and production of (green) hydrogen, hydrogen propulsion, fuel cells and vehicle batteries.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	A2QPA5	Base Value / Base Date	1000 Points / 26.10.2022
Bloomberg / Reuters	SHYDROS Index/ .SHYDROS	Last Price	402.28
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	3.20%	2.88%	-1.46%	-12.76%	-6.03%	-15.54%
Performance (p.a.)						-10.15%
Volatility (p.a.)	13.67%	14.59%	16.11%	17.83%	16.11%	19.59%
High	406.30	411.58	428.95	491.36	428.09	554.84
Low	381.35	381.35	381.35	381.35	381.35	381.35
Sharpe Ratio*	3.13	0.57	-0.43	-0.94	-1.13	-0.72
Max. Drawdown	-2.17%	-7.34%	-11.10%	-22.39%	-10.92%	-31.27%
VaR 95 \ 99				-33.3% \ -44.9%		-33.8% \ -47.1%
CVaR 95 \ 99				-39.0% \ -45.6%		-42.2% \ -52.1%

* 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

- JPY 29.3%
- EUR 21.6%
- GBP 13.8%
- NOK 10.3%
- Others 24.9%



COMPOSITION BY COUNTRIES

- JP 29.3%
- GB 13.8%
- FR 11.3%
- NO 10.3%
- Others 35.2%



TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
CERES POWER HOLDINGS PLC	CWR LN Equity	GB	GBP	5.35%
BURCKHARDT COMPRESSION HOLDING AG	BCHN SE Equity	CH	CHF	5.04%
SFC ENERGY AG	F3C GY Equity	DE	EUR	4.87%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.84%
SUMITOMO RIKO COMPANY LTD	5191 JT Equity	JP	JPY	4.78%
GARRETT MOTION INC	GTX UW Equity	US	USD	4.60%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBP	4.59%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.57%
DENSO CORP ORD	6902 JT Equity	JP	JPY	4.54%
LINDE PLC	LIN UW Equity	IE	USD	4.48%

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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.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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