

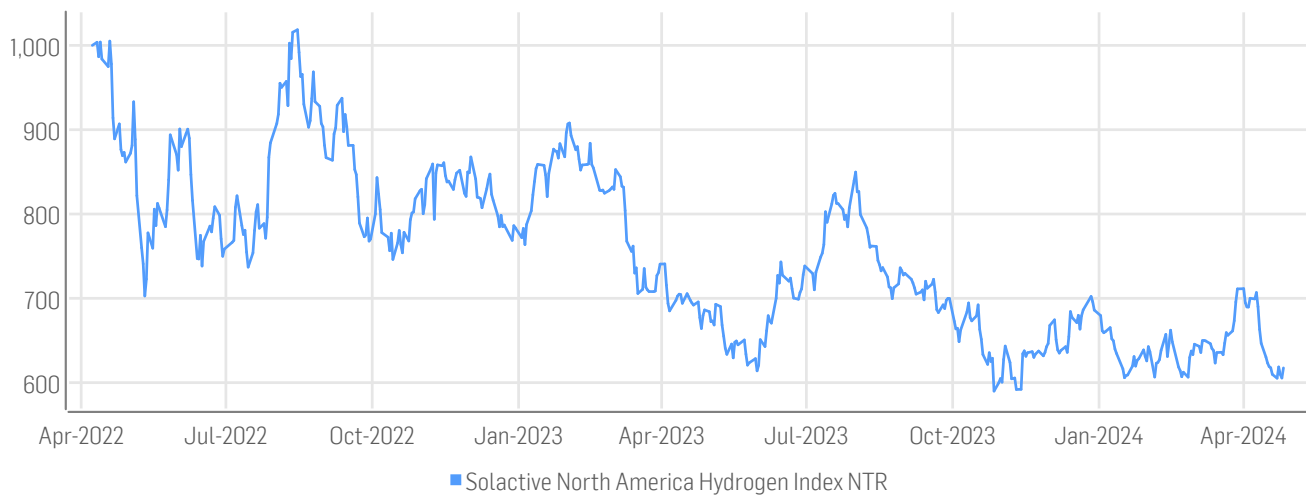
FACTSHEET - AS OF 26-Apr-2024

Solactive North America Hydrogen Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFN77 / SLOFN7	Base Value / Base Date	1000 Points / 08.04.2022
Bloomberg / Reuters	SOHYDNAN Index/ .SOHYDNAN	Last Price	617.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.04.2022
Index Members	10		

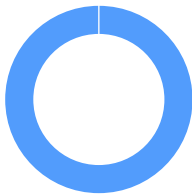
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.23%	-1.74%	4.66%	-8.15%	-10.00%	-38.25%
Performance (p.a.)						-20.95%
Volatility (p.a.)	29.24%	31.08%	31.04%	31.69%	29.34%	38.12%
High	711.44	711.44	711.44	849.76	711.44	1018.56
Low	605.28	605.28	591.89	589.95	605.28	589.95
Sharpe Ratio*	-2.80	-0.39	0.14	-0.43	-1.12	-0.69
Max. Drawdown	-14.92%	-14.92%	-14.92%	-30.57%	-14.92%	-42.08%
VaR 95 \ 99				-47.3% \ -75.7%		-58.6% \ -101.6%
CVaR 95 \ 99				-64.4% \ -88.9%		-81.7% \ -124.3%

* 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).

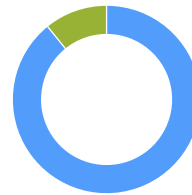
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 89.2%
• IE 10.8%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CHART INDUSTRIES INC	GTLS UN Equity	US	USD	13.02%
CUMMINS INC	CMI UN Equity	US	USD	11.94%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	11.16%
LINDE PLC	LIN UW Equity	IE	USD	10.82%
OLIN CORP	OLN UN Equity	US	USD	10.72%
FLUOR CORP	FLR UN Equity	US	USD	10.34%
BLOOM ENERGY CORP	BE UN Equity	US	USD	9.55%
NIKOLA CORP	NKLA UW Equity	US	USD	9.55%
FUELCELL ENERGY INC.	FCEL UQ Equity	US	USD	7.09%
PLUG POWER INC	PLUG UR Equity	US	USD	5.81%

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