

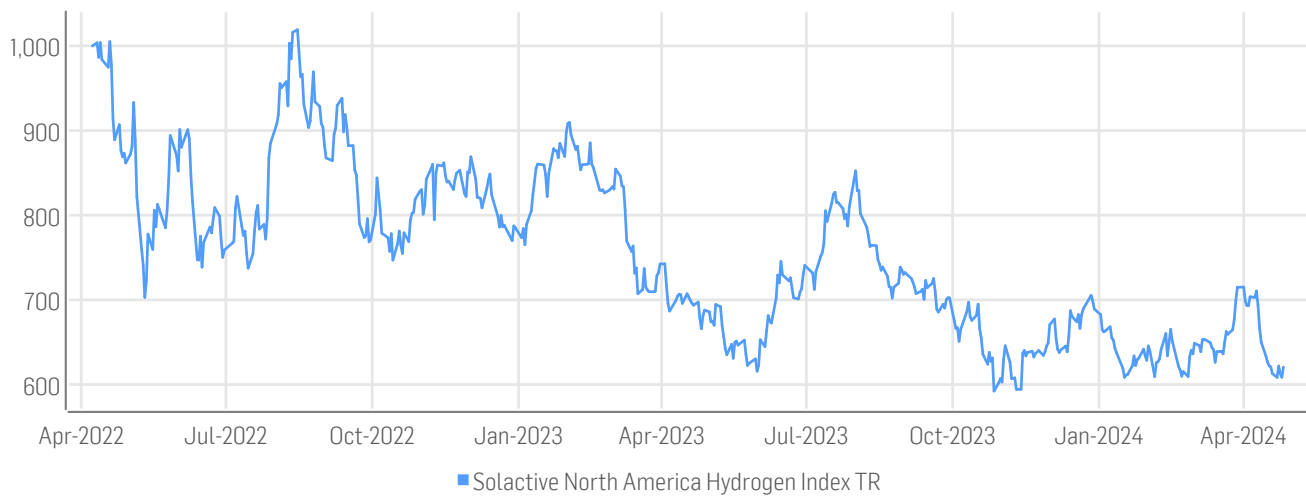
# FACTSHEET - AS OF 26-Apr-2024

## Solactive North America Hydrogen Index TR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFN85 / SLOFN8	Base Value / Base Date	1000 Points / 08.04.2022
Bloomberg / Reuters	/ .SOHYDNAT	Last Price	620.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

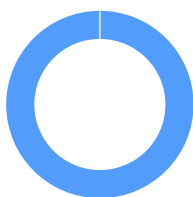
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.22%	-1.68%	4.80%	-7.90%	-9.94%	-37.94%
Performance (p.a.)						-20.76%
Volatility (p.a.)	29.26%	31.09%	31.04%	31.69%	29.34%	38.12%
High	715.08	715.08	715.08	852.41	715.08	1019.12
Low	608.37	608.37	594.20	592.17	608.37	592.17
Sharpe Ratio*	-2.80	-0.38	0.15	-0.42	-1.12	-0.68
Max. Drawdown	-14.92%	-14.92%	-14.92%	-30.53%	-14.92%	-41.89%
VaR 95 \ 99				-47.3% \ -75.7%		-58.6% \ -101.6%
CVaR 95 \ 99				-64.4% \ -89.0%		-81.7% \ -124.2%

\* 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).

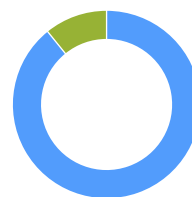
## COMPOSITION BY CURRENCIES

• 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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