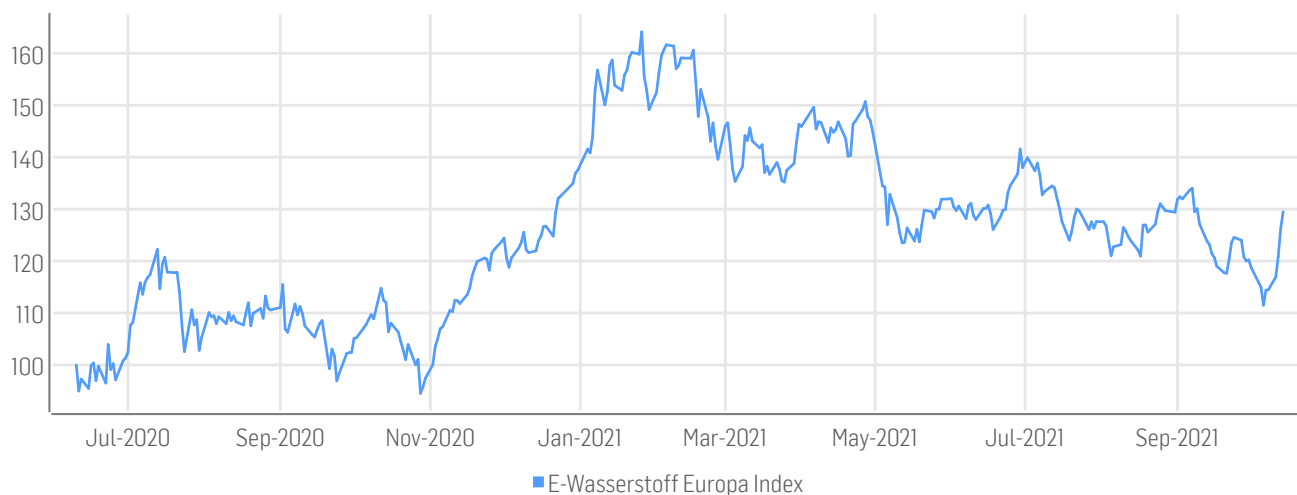


# FACTSHEET - AS OF 14-Oct-2021

## E-Wasserstoff Europa Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

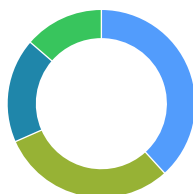
ISIN / WKN	DE000SLOA1B9 / SLOA1B	Base Value / Base Date	100 Points / 10.07.2020
Bloomberg / Reuters	EMOBWAS2 Index / .EMOBWAS2	Last Price	129.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 10.07.2020
Index Members	10		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.14%	1.44%	-11.77%	21.80%	-5.83%	10.33%
Performance (p.a.)	-	-	-	-	-	8.10%
Volatility (p.a.)	32.12%	28.60%	31.02%	33.07%	33.45%	37.08%
High	129.50	134.04	150.70	164.12	164.12	164.12
Low	111.51	111.51	111.51	94.56	111.51	94.56
Sharpe Ratio	2.64	0.23	-0.71	0.68	-0.21	0.23
Max. Drawdown	-10.48%	-16.81%	-26.01%	-32.06%	-32.06%	-32.06%
VaR 95 \ 99				-53.4% \ -88.0%		-60.7% \ -105.7%
CVaR 95 \ 99				-73.8% \ -112.5%		-90.2% \ -127.6%

## COMPOSITION BY CURRENCIES

- EUR 38.2%
- GBP 30.1%
- NOK 18.0%
- SEK 13.7%



## COMPOSITION BY COUNTRIES

- GB 30.1%
- FR 21.8%
- NO 18.0%
- IE 13.7%
- Others 16.4%



## TOP COMPONENTS AS OF 14-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
ITM POWER PLC	ITM LN Equity	GB	GBP	16.21%
NEL ASA	NEL NO Equity	NO	NOK	15.20%
JOHNSON MATTHEY PLC	JMAT LN Equity	GB	GBP	13.92%
LINDE PLC	LIN GY Equity	IE	EUR	13.68%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	13.56%
POWERCELL SWEDEN AB	PCELL SF Equity	SE	SEK	10.71%
MCPHY ENERGY SA	MCPHY FP Equity	FR	EUR	8.23%
CELL IMPACT AB	CIB SF Equity	SE	SEK	2.95%
SFC ENERGY AG	F3C GY Equity	DE	EUR	2.78%
HEXAGON PURUS ASA	HPUR NO Equity	NO	NOK	2.76%

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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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