

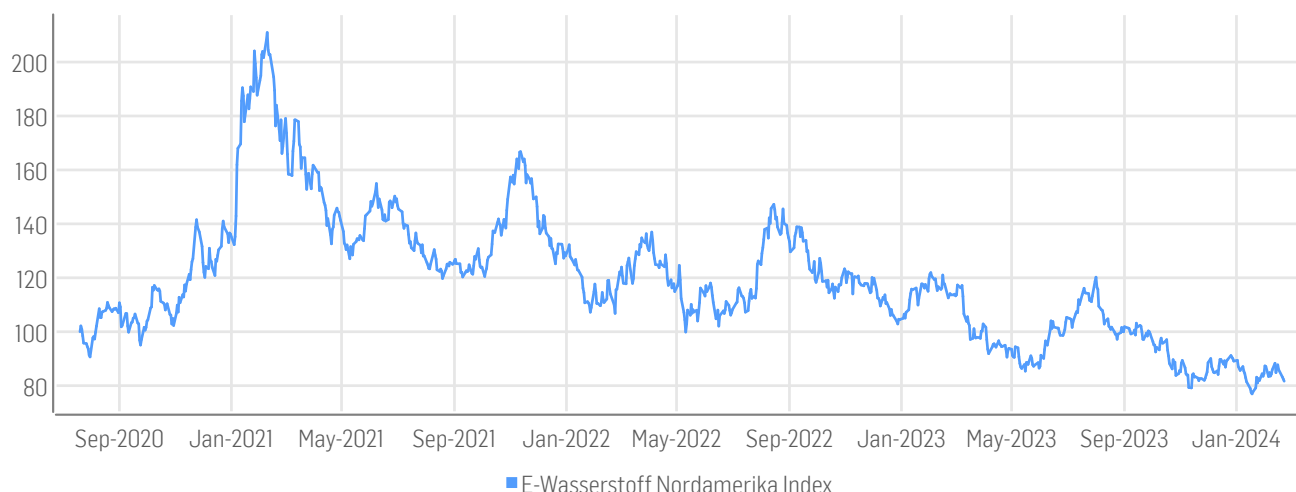
FACTSHEET - AS OF 22-Feb-2024

E-Wasserstoff Nordamerika Index

DESCRIPTION

Not only in Europe, but also in America, hydrogen will play an important role in the future. Hydrogen is non-toxic, can be stored and distributed relatively easily via pipelines. And as soon as hydrogen (H) in a fuel cell reacts with the oxygen (O) from the air and generates electricity, then nothing more than H₂O, i.e. pure water, is produced as exhaust gas. The index includes 10 American companies active in the fields of hydrogen technology.

HISTORICAL PERFORMANCE



CHARACTERISTICS

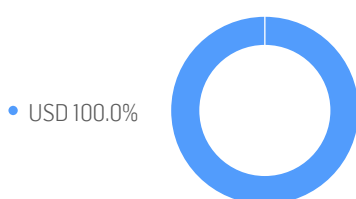
ISIN / WKN	DE000SLOA2B7 / SLOA2B	Base Value / Base Date	100 Points / 20.07.2020
Bloomberg / Reuters	EMOBWAS3 Index / .EMOBWAS3	Last Price	81.67
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30 am to 4:50 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 20.07.2020
Index Members	10		

STATISTICS

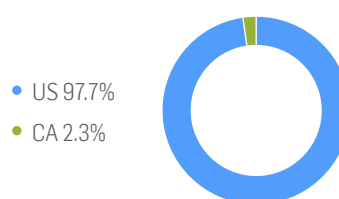
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.78%	-1.14%	-17.60%	-28.15%	-8.36%	-18.33%
Performance (p.a.)						-5.48%
Volatility (p.a.)	39.83%	33.13%	33.86%	34.46%	34.73%	39.90%
High	88.31	91.19	103.18	120.23	89.41	210.95
Low	81.04	76.95	76.95	76.95	76.95	76.95
Sharpe Ratio*	-0.59	-0.26	-1.08	-0.94	-1.38	-0.24
Max. Drawdown	-7.52%	-15.62%	-25.42%	-36.00%	-13.94%	-63.52%
VaR 95 \ 99				-54.5% \ -90.2%		-59.6% \ -90.2%
CVaR 95 \ 99				-74.3% \ -92.7%		-78.7% \ -100.9%

* 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 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
PACCAR INC	PCAR UN Equity	US	USD	18.86%
CUMMINS INC	CMI UN Equity	US	USD	17.63%
AIR PRODUCTS & CHEMICALS INC	APD UN Equity	US	USD	13.69%
WORTHINGTON ENTERPRISES INC	WOR UN Equity	US	USD	11.97%
PLUG POWER INC	PLUG UR Equity	US	USD	11.76%
CHART INDUSTRIES INC	GTLS UN Equity	US	USD	10.08%
BLOOM ENERGY CORP	BE UN Equity	US	USD	6.65%
NIKOLA CORP	NKLA UW Equity	US	USD	4.84%
BALLARD POWER SYSTEMS INC	BLDP UQ Equity	CA	USD	2.27%
FUELCELL ENERGY INC.	FCEL UQ Equity	US	USD	2.24%

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