

# FACTSHEET - AS OF 26-Jan-2022

## Solactive EPIC Core Photonics EUR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODE13 / SLODE1	Base Value / Base Date	1000 Points / 31.12.2014
Bloomberg / Reuters	/ .SOLPHTEP	Last Price	3372.41
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2015
Index Members	73		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-13.62%	-6.33%	-5.15%	9.91%	-13.27%	237.24%
Performance (p.a.)						18.76%
Volatility (p.a.)	17.49%	18.82%	16.33%	16.13%	17.91%	17.76%
High	3928.52	3936.29	3936.29	3936.29	3925.61	3936.29
Low	3330.21	3330.21	3330.21	2976.00	3330.21	952.06
Sharpe Ratio*	-4.72	-1.21	-0.59	0.66	-4.80	1.09
Max. Drawdown	-15.23%	-15.40%	-15.40%	-15.40%	-15.17%	-29.57%
VaR 95 \ 99				-27.6% \ -45.4%		-27.2% \ -48.1%
CVaR 95 \ 99				-37.3% \ -50.6%		-42.2% \ -66.9%

\* 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).

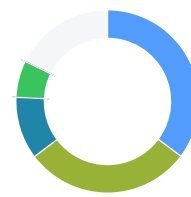
## COMPOSITION BY CURRENCIES

- USD 38.4%
- JPY 29.5%
- EUR 14.5%
- SEK 6.3%
- Others 11.3%



## COMPOSITION BY COUNTRIES

- US 35.2%
- JP 29.5%
- NL 11.0%
- KY 6.5%
- Others 17.8%



## TOP COMPONENTS AS OF 26-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.53%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	7.73%
HOYA CORP ORD	7741 JT Equity	JP	JPY	6.91%
CORNING INC	GLW UN Equity	US	USD	6.86%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	5.99%
OLYMPUS	7733 JT Equity	JP	JPY	5.07%
SUNNY OPTICAL TECH	2382 HK Equity	KY	HKD	4.85%
LASERTEC CORP	6920 JT Equity	JP	JPY	4.73%
IDEX CORP	IEX UN Equity	US	USD	4.00%
COGNEX CORP	CGNX UW Equity	US	USD	2.87%

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