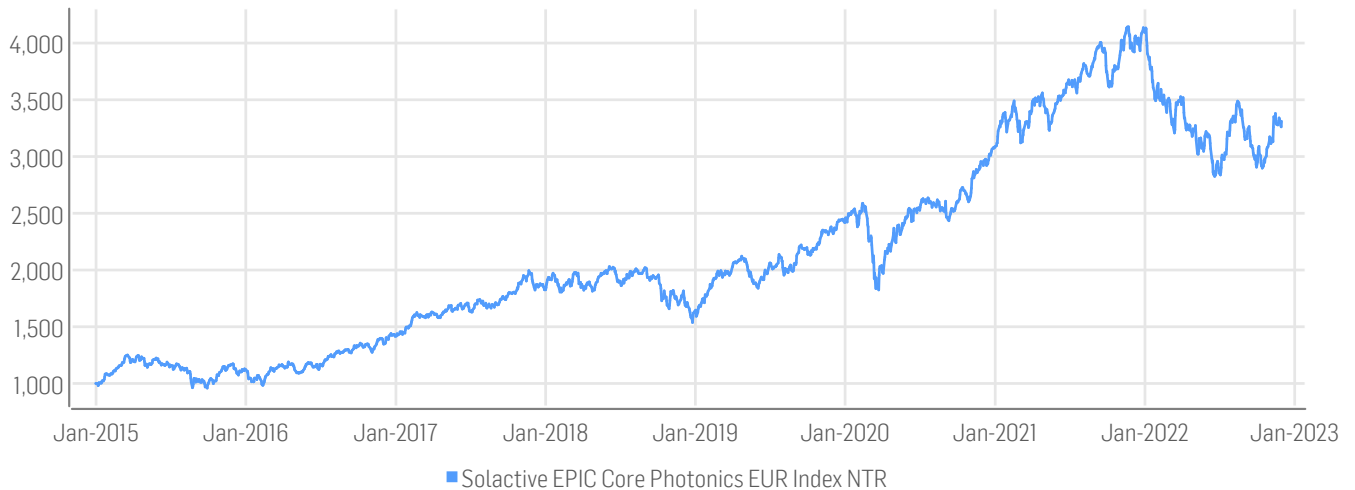


# FACTSHEET - AS OF 30-Nov-2022

## Solactive EPIC Core Photonics EUR Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0DE21 / SL0DE2	Base Value / Base Date	1000 Points / 31.12.2014
Bloomberg / Reuters	/ .SOLPHTEN	Last Price	3310.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	71		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.65%	4.26%	4.40%	-15.70%	-19.12%	231.10%
Performance (p.a.)						16.33%
Volatility (p.a.)	23.21%	20.97%	21.14%	21.60%	21.87%	18.25%
High	3379.57	3379.57	3488.45	4135.55	4132.86	4143.64
Low	3113.86	2897.23	2824.61	2824.61	2824.61	958.99
Sharpe Ratio*	4.04	0.81	0.37	-0.80	-1.01	0.82
Max. Drawdown	-3.50%	-11.24%	-16.95%	-31.70%	-31.65%	-31.83%
VaR 95 \ 99				-36.1% \ -54.8%		-28.1% \ -49.5%
CVaR 95 \ 99				-45.1% \ -57.2%		-42.9% \ -66.1%

\* 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).

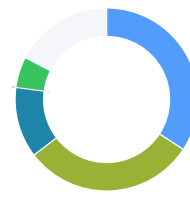
## COMPOSITION BY CURRENCIES

- USD 38.9%
- JPY 30.4%
- EUR 16.7%
- SEK 5.3%
- Others 8.7%



## COMPOSITION BY COUNTRIES

- US 34.2%
- JP 30.4%
- NL 12.5%
- KY 5.5%
- Others 17.4%



## TOP COMPONENTS AS OF 30-Nov-2022

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	11.14%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	7.94%
HOYA CORP ORD	7741 JT Equity	JP	JPY	6.89%
FIRST SOLAR INC	FSLR UW Equity	US	USD	5.98%
IDEX CORP	IEX UN Equity	US	USD	5.75%
CORNING INC	GLW UN Equity	US	USD	5.62%
OLYMPUS	7733 JT Equity	JP	JPY	5.50%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	4.78%
LASERTEC CORP	6920 JT Equity	JP	JPY	4.52%
SUNNY OPTICAL TECH	2382 HK Equity	KY	HKD	2.89%

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