

FACTSHEET - AS OF 20-May-2022

Solactive EPIC Core Photonics USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODEZ7 / SLODEZ	Base Value / Base Date	1000 Points / 31.12.2014
Bloomberg / Reuters	SOLPHTUN Index/ .SOLPHTUN	Last Price	2705.29
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	USD	History	Available daily back to 31.12.2015
Index Members	73		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.10%	-16.92%	-30.16%	-21.39%	-29.68%	170.53%
Performance (p.a.)						14.43%
Volatility (p.a.)	26.17%	25.65%	23.57%	19.51%	25.03%	17.51%
High	2943.79	3262.50	3860.76	3912.33	3856.71	3912.33
Low	2624.65	2624.65	2624.65	2624.65	2624.65	889.16
Sharpe Ratio*	-2.49	-2.09	-2.23	-1.15	-2.43	0.78
Max. Drawdown	-10.84%	-19.55%	-32.25%	-32.91%	-31.95%	-32.91%
VaR 95 \ 99				-34.2% \ -51.4%		-27.2% \ -45.6%
CVaR 95 \ 99				-45.0% \ -58.6%		-41.3% \ -66.5%

* 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).

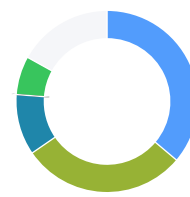
COMPOSITION BY CURRENCIES

- USD 39.9%
- JPY 29.3%
- EUR 14.6%
- SEK 6.9%
- Others 9.3%



COMPOSITION BY COUNTRIES

- US 36.2%
- JP 29.3%
- NL 10.8%
- SE 6.9%
- Others 16.9%



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.32%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	7.19%
CORNING INC	GLW UN Equity	US	USD	7.13%
HOYA CORP ORD	7741 JT Equity	JP	JPY	6.82%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	6.51%
OLYMPUS	7733 JT Equity	JP	JPY	6.04%
IDEX CORP	IEX UN Equity	US	USD	4.30%
LASERTEC CORP	6920 JT Equity	JP	JPY	3.51%
SUNNY OPTICAL TECH	2382 HK Equity	KY	HKD	3.35%
COGNEX CORP	CGNX UW Equity	US	USD	2.63%

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