

# FACTSHEET - AS OF 10-Sep-2024

## 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	3177.94
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	70		

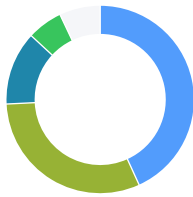
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.82%	-12.99%	-7.10%	5.42%	-3.41%	217.79%
Performance (p.a.)						12.67%
Volatility (p.a.)	20.47%	26.77%	21.29%	18.11%	19.45%	18.03%
High	3456.04	3715.57	3715.57	3715.57	3715.57	4143.64
Low	3167.95	2992.98	2992.98	2715.94	2992.98	958.99
Sharpe Ratio*	-0.64	-1.75	-0.82	0.10	-0.44	0.50
Max. Drawdown	-8.34%	-19.45%	-19.45%	-19.45%	-19.45%	-34.46%
VaR 95 \ 99				-28.3% \ -48.2%		-27.9% \ -48.1%
CVaR 95 \ 99				-46.8% \ -91.3%		-42.5% \ -66.4%

\* 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 43.2%
- JPY 31.0%
- EUR 12.7%
- SEK 6.1%
- Others 7.0%



## COMPOSITION BY COUNTRIES

- US 37.8%
- JP 31.0%
- NL 10.0%
- SE 6.1%
- Others 15.1%



## TOP COMPONENTS AS OF 10-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.97%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	8.41%
HOYA CORP ORD	7741 JT Equity	JP	JPY	8.04%
CORNING INC	GLW UN Equity	US	USD	6.11%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	5.79%
OLYMPUS	7733 JT Equity	JP	JPY	5.64%
IDEX CORP	IEX UN Equity	US	USD	5.26%
FIRST SOLAR INC	FSLR UW Equity	US	USD	5.25%
LASERTEC CORP	6920 JT Equity	JP	JPY	4.46%
COHERENT CORP	COHR UN Equity	US	USD	4.03%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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