

# FACTSHEET - AS OF 17-Jul-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	3608.14
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	0.53%	10.41%	11.10%	13.50%	9.66%	260.81%
Performance (p.a.)						14.39%
Volatility (p.a.)	14.84%	13.76%	13.79%	14.28%	13.87%	17.71%
High	3715.57	3715.57	3715.57	3715.57	3715.57	4143.64
Low	3502.81	3199.69	3199.69	2715.94	3145.28	958.99
Sharpe Ratio*	0.20	3.33	1.46	0.70	1.05	0.61
Max. Drawdown	-3.09%	-4.09%	-9.49%	-16.88%	-9.49%	-34.46%
VaR 95 \ 99				-22.2% \ -32.3%		-27.5% \ -47.7%
CVaR 95 \ 99				-30.1% \ -40.0%		-41.1% \ -63.5%

\* 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 44.1%
- JPY 27.9%
- EUR 15.3%
- SEK 6.0%
- Others 6.7%



## COMPOSITION BY COUNTRIES

- US 39.0%
- JP 27.9%
- NL 12.6%
- SE 6.0%
- Others 14.6%



## TOP COMPONENTS AS OF 17-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
BASLER AG	BSL GY Equity	DE	EUR	0.04%
NOVANTA INC	NOVT UW Equity	CA	USD	1.97%
FIRST SOLAR INC	FSLR UW Equity	US	USD	6.39%
SIGNIFY NV	LIGHT NA Equity	NL	EUR	1.10%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	7.65%
MYNARIC AG NA O.N.	MOYN GY Equity	DE	EUR	0.03%
STEMMER IMAGING AG	S9I GY Equity	DE	EUR	0.02%
COGNEX CORP	CGNX UW Equity	US	USD	2.77%
STRATASYS LTD	SSYS UW Equity	IL	USD	0.17%
HAMAMATSU PHOTONICS KK ORD	6965 JT Equity	JP	JPY	1.30%

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