

FACTSHEET - AS OF 07-Oct-2024

Solactive EPIC Optical Technology & Photonics Index PR

DESCRIPTION

The index aims to track the performance of companies that are actively engaged in the optical technology & photonics value-chain.

HISTORICAL PERFORMANCE



■ Solactive EPIC Optical Technology & Photonics Index PR

CHARACTERISTICS

ISIN / WKN	DE000SL0E2F4 / SL0E2F	Base Value / Base Date	100 Points / 01.01.2013
Bloomberg / Reuters	/ .SOLAZRP	Last Price	226.93
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.01.2013
Index Members	33		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.68%	-2.58%	-3.19%	4.71%	-10.64%	126.93%
Performance (p.a.)						8.41%
Volatility (p.a.)	19.72%	26.64%	21.43%	20.30%	19.74%	20.11%
High	231.72	247.99	247.99	257.59	253.95	399.61
Low	206.28	200.55	200.55	200.37	200.55	86.89
Sharpe Ratio*	8.66	-0.56	-0.52	-0.00	-0.93	0.18
Max. Drawdown	-3.53%	-19.13%	-19.13%	-22.14%	-21.03%	-49.86%
VaR 95 \ 99				-29.3% \ -71.2%		-31.3% \ -52.2%
CVaR 95 \ 99				-45.4% \ -72.9%		-46.3% \ -73.5%

* 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 38.4%
- JPY 27.4%
- EUR 17.9%
- HKD 4.2%
- Others 12.0%



COMPOSITION BY COUNTRIES

- US 29.3%
- JP 27.4%
- DE 8.8%
- KY 7.6%
- Others 26.9%



TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUNNY OPTICAL TECH	2382 HK Equity	KY	HKD	4.25%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	4.14%
EL.EN. S.P.A.	ELN IM Equity	IT	EUR	3.38%
FARO TECHNOLOGIES INC	FARO UW Equity	US	USD	3.35%
JENOPTIK AG	JEN GY Equity	DE	EUR	3.35%
FABRINET	FN UN Equity	KY	USD	3.33%
HOYA CORP ORD	7741 JT Equity	JP	JPY	3.31%
OLYMPUS	7733 JT Equity	JP	JPY	3.28%
TOPCON CORP	7732 JT Equity	JP	JPY	3.27%
CORNING INC	GLW UN Equity	US	USD	3.25%

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