

# FACTSHEET - AS OF 26-Apr-2024

## Solactive US Cash Flow Champion Index NTR

### DESCRIPTION

Representation of large & mid cap equities from the US with a high cash flow yield.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

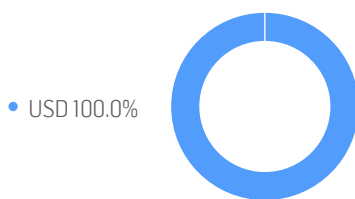
ISIN / WKN	SLOH9G	Base Value / Base Date	1000 Points / 08.04.2013
Bloomberg / Reuters	/ .SOLUCFCN	Last Price	4304.85
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.04.2013
Index Members	75		

## STATISTICS

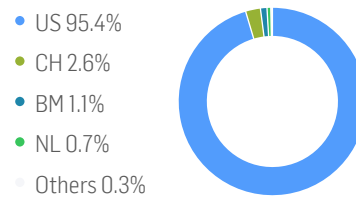
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.86%	5.88%	20.13%	20.42%	7.84%	330.49%
Performance (p.a.)						14.12%
Volatility (p.a.)	11.00%	9.50%	9.81%	11.28%	9.24%	17.86%
High	4462.68	4462.68	4462.68	4462.68	4462.68	4462.68
Low	4235.23	4054.37	3621.91	3471.93	3951.96	977.12
Sharpe Ratio*	-3.19	2.19	4.05	1.37	2.25	0.49
Max. Drawdown	-5.10%	-5.10%	-5.10%	-7.13%	-5.10%	-34.95%
VaR 95 \ 99				-17.7% \ -26.8%		-27.5% \ -50.5%
CVaR 95 \ 99				-24.0% \ -32.8%		-43.1% \ -74.3%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CHEVRON CORP	CVX UN Equity	US	USD	5.45%
EXXON MOBIL CORP	XOM UN Equity	US	USD	5.26%
BROADCOM INC	AVGO UW Equity	US	USD	5.26%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.01%
ABBVIE INC	ABBV UN Equity	US	USD	4.57%
CONOCOPHILLIPS	COP UN Equity	US	USD	3.97%
PFIZER INC	PFE UN Equity	US	USD	3.62%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	3.51%
PROGRESSIVE CORP	PGR UN Equity	US	USD	3.06%
CHUBB LTD	CB UN Equity	CH	USD	2.56%

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