

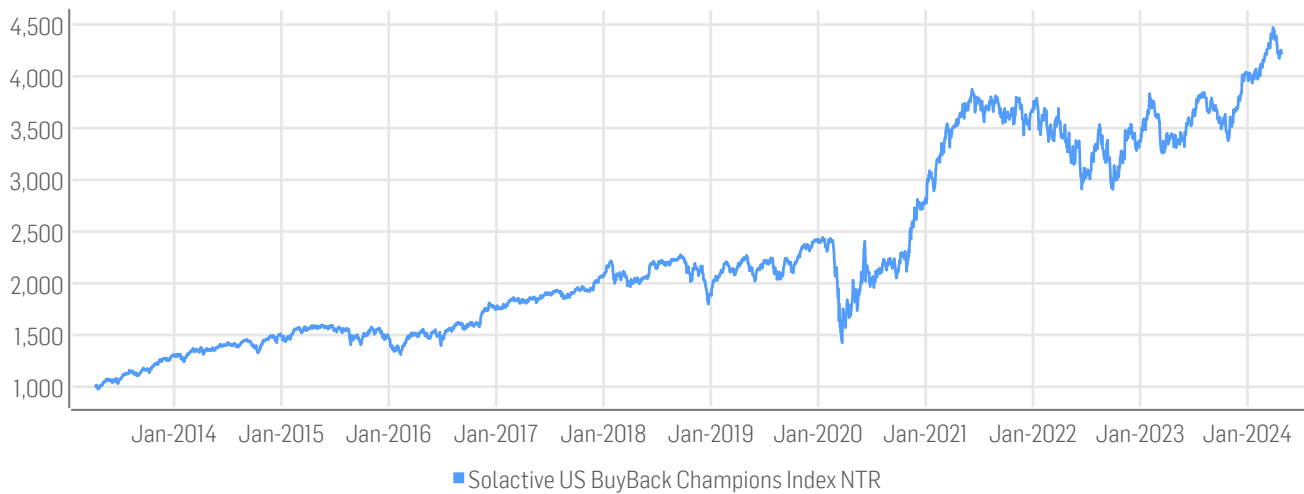
FACTSHEET - AS OF 26-Apr-2024

Solactive US BuyBack Champions Index NTR

DESCRIPTION

Representation of large, mid and small cap securities from the United States which exhibit a high share buy back pace.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LKS	Base Value / Base Date	1000 Points / 09.04.2013
Bloomberg / Reuters	/.SOLUBBCN	Last Price	4223.80
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 09.04.2013
Index Members	100		

STATISTICS

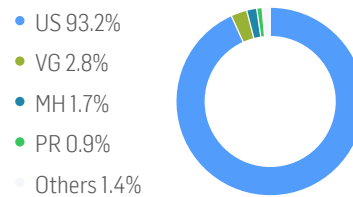
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.86%	4.34%	25.00%	25.04%	5.06%	322.38%
Performance (p.a.)						13.93%
Volatility (p.a.)	12.60%	12.08%	13.50%	14.37%	11.92%	21.25%
High	4470.18	4470.18	4470.18	4470.18	4470.18	4470.18
Low	4176.05	3973.13	3405.59	3313.83	3936.63	976.96
Sharpe Ratio*	-4.03	1.12	3.85	1.40	0.93	0.41
Max. Drawdown	-6.58%	-6.58%	-6.58%	-12.05%	-6.58%	-41.60%
VaR 95 \ 99				-23.3% \ -29.3%		-30.5% \ -59.0%
CVaR 95 \ 99				-26.3% \ -30.9%		-49.7% \ -88.2%

* 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 (%)
TEGNA INC	TGNA UN Equity	US	USD	3.06%
CAPRI HOLDINGS LTD	CPRI UN Equity	VG	USD	2.76%
CONSOL ENERGY INC	CEIX UN Equity	US	USD	2.25%
AMN HEALTHCARE SERVICES INC	AMN UN Equity	US	USD	2.23%
STATE STREET CORP	STT UN Equity	US	USD	2.15%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	2.14%
FOX CORP CLASS A (NEW)	FOXA UW Equity	US	USD	1.91%
TRINET GROUP INC	TNET UN Equity	US	USD	1.82%
MGM RESORTS INTERNATIONAL	MGM UN Equity	US	USD	1.82%
ALPHA METALLURGICAL RESOURCES	AMR UN Equity	US	USD	1.78%

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