

# FACTSHEET - AS OF 26-Apr-2024

## Solactive US BuyBack Champions Index TR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

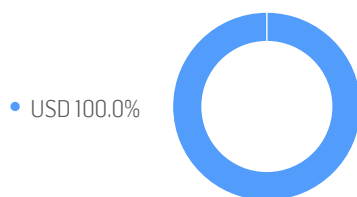
ISIN / WKN	SL0LKT	Base Value / Base Date	1000 Points / 09.04.2013
Bloomberg / Reuters	SOLUBBCT Index/ .SOLUBBCT	Last Price	4453.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 09.04.2013
Index Members	100		

## STATISTICS

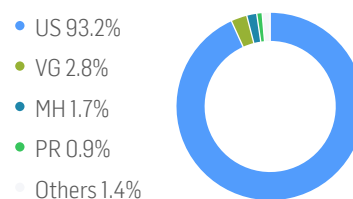
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.85%	4.47%	25.32%	25.67%	5.21%	345.33%
Performance (p.a.)						14.48%
Volatility (p.a.)	12.60%	12.08%	13.51%	14.38%	11.92%	21.25%
High	4712.70	4712.70	4712.70	4712.70	4712.70	4712.70
Low	4402.89	4184.23	3581.46	3476.59	4145.14	976.98
Sharpe Ratio*	-4.02	1.17	3.91	1.45	0.97	0.43
Max. Drawdown	-6.57%	-6.57%	-6.57%	-11.96%	-6.57%	-41.53%
VaR 95 \ 99				-23.3% \ -29.3%		-30.4% \ -59.0%
CVaR 95 \ 99				-26.3% \ -30.8%		-49.6% \ -88.1%

\* 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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