

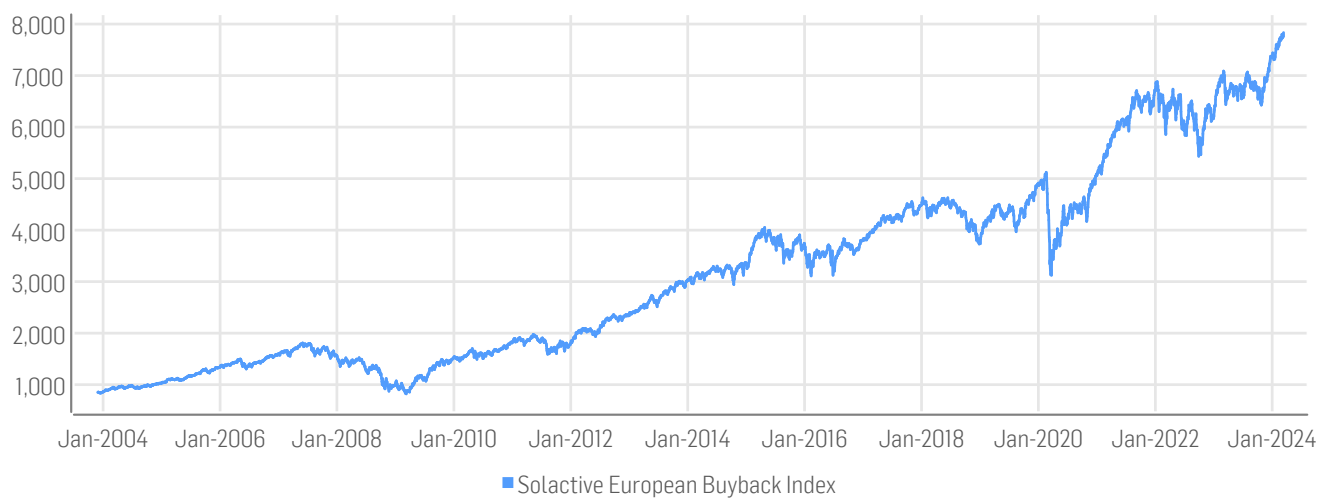
# FACTSHEET - AS OF 12-Mar-2024

## Solactive European Buyback Index

### DESCRIPTION

The Solactive European Buyback Index tracks the price movements in shares of companies, which have announced a stock buyback in the last two months. The Index is calculated as a total return index in EUR and the components are weighted according to their buyback ratio. The Solactive European Buyback Index is rebalanced every 2 months.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA0021 / SLA002	Base Value / Base Date	- / 28.11.2008
Bloomberg / Reuters	BUYEU Index / .BUYEU	Last Price	7835.61
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	08:00am to 09:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 28.11.2008
Index Members	50		

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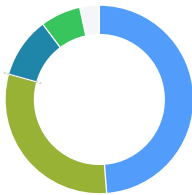
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.39%	10.50%	13.76%	21.73%	6.45%	683.56%
Performance (p.a.)						14.42%
Volatility (p.a.)	9.55%	9.09%	11.78%	11.90%	9.23%	17.66%
High	7835.61	7835.61	7835.61	7835.61	7835.61	7835.61
Low	7584.51	7090.96	6425.61	6425.61	7306.09	820.55
Sharpe Ratio*	4.83	5.06	2.21	1.53	3.49	0.60
Max. Drawdown	-1.02%	-1.81%	-6.71%	-9.10%	-1.81%	-39.03%
VaR 95 \ 99				-18.2% \ -29.8%		-27.4% \ -50.9%
CVaR 95 \ 99				-26.6% \ -38.1%		-42.8% \ -70.4%

\* 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).

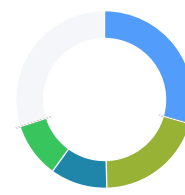
### COMPOSITION BY CURRENCIES

- EUR 48.8%
- GBP 30.6%
- DKK 10.4%
- SEK 6.9%
- Others 3.3%



### COMPOSITION BY COUNTRIES

- GB 29.4%
- DE 20.2%
- DK 10.4%
- IT 10.0%
- Others 30.0%



### TOP COMPONENTS AS OF 12-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	5.16%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	5.05%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	5.00%
QINETIQ GROUP PLC	QQ/ LN Equity	GB	GBP	4.86%
SSAB AB	SSABA SS Equity	SE	SEK	4.58%
VISTRY GROUP PLC	VTY LN Equity	GB	GBP	4.30%
OVS SPA	OVS IM Equity	IT	EUR	3.90%
NETCOMPANY GROUP AS	NETC DC Equity	DK	DKK	3.80%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.29%
CARL ZEISS MEDITEC AG	AFX GY Equity	DE	EUR	2.87%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.59%
ING GROEP NV	INGA NA Equity	NL	EUR	2.49%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.37%

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Company	Ticker	Country	Currency	Index Weight (%)
COMMERZBANK AG	CBK GY Equity	DE	EUR	2.15%
TRUSTPILOT GROUP PLC	TRST LN Equity	GB	GBP	2.14%
VISCOFAN SA	VIS SQ Equity	ES	EUR	2.08%
VIRGIN MONEY UK PLC	VMUK LN Equity	GB	GBP	1.96%
INDUSTRIE DE NORA SPA	DNR IM Equity	IT	EUR	1.90%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.87%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	1.87%
J D WETHERSPOON PLC	JDW LN Equity	GB	GBP	1.82%
TEAMVIEWER AG	TMV GY Equity	DE	EUR	1.70%
AP MOLLER MAERSK AS CLASS B	MAERSKB DC Equity	DK	DKK	1.55%
PARAGON BANKING GROUP PLC	PAG LN Equity	GB	GBP	1.54%
DNB BANK ASA	DNB NO Equity	NO	NOK	1.47%
OUTOKUMPU OYJ	OUTIV FH Equity	FI	EUR	1.42%
LOOMIS AB	LOOMIS SS Equity	SE	SEK	1.41%
SCOUT24 SE	G24 GY Equity	DE	EUR	1.40%
PROSUS NV	PRX NA Equity	NL	EUR	1.37%
INDIVIOR PLC	INDV LN Equity	GB	GBP	1.36%
IG GROUP HOLDINGS PLC	IGG LN Equity	GB	GBP	1.33%
PEARSON PLC	PSO LN Equity	GB	GBP	1.23%
LABORATORIOS FARMACEUTICOS R	ROVI SQ Equity	ES	EUR	1.23%
WHITBREAD PLC	WTB LN Equity	GB	GBP	1.19%
BRENNTAG SE	BNR GY Equity	DE	EUR	1.16%
GRAFTON GROUP PLC	GFTU LN Equity	IE	GBP	1.15%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.13%
SAGE GROUP PLC	SGE LN Equity	GB	GBP	1.08%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.07%
MITIE GROUP PLC	MTO LN Equity	GB	GBP	1.07%
BP PLC	BP/ LN Equity	GB	GBP	0.99%
JUST EAT TAKEAWAY	TKWY NA Equity	NL	EUR	0.98%
BARCO N.V.	BAR BB Equity	BE	EUR	0.95%
KBC GROUPE SA	KBC BB Equity	BE	EUR	0.95%
CENTRICA PLC	CNA LN Equity	GB	GBP	0.93%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	0.92%
BALFOUR BEATTY PLC	BBY LN Equity	GB	GBP	0.91%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	0.85%
PETS AT HOME GROUP PLC	PETS LN Equity	GB	GBP	0.80%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	0.79%

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