

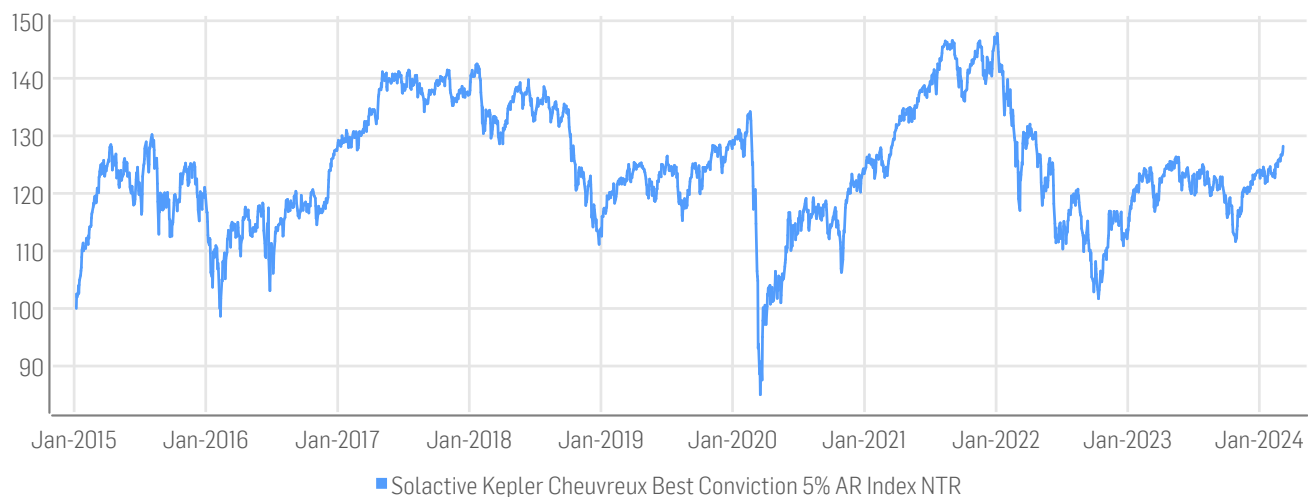
FACTSHEET - AS OF 07-Mar-2024

Solactive Kepler Cheuvreux Best Conviction 5% AR Index NTR

DESCRIPTION

The Solactive Kepler Cheuvreux Best Conviction 5% AR Index tracks the performance of a top picks approach in the European-listed stock markets and aims at selecting stocks with the highest potential upside. The stock selection process is based on best convictions of Kepler Cheuvreux Equity Research. The Index is calculated as a Price Return, Net Total Return and Total Return Index. For the Price Return Index special cash distributions are reinvested net of tax. A management fee of 5.0% p.a. (accrued on a daily basis) is deducted from the index level. The Index is published in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5WC2 / SLA5WC	Base Value / Base Date	100 Points / 07.01.2015
Bloomberg / Reuters	SOKBESTR Index / .SOKBESTR	Last Price	128.21
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 6:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.01.2015
Index Members	43		

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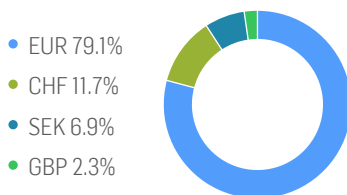
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STATISTICS

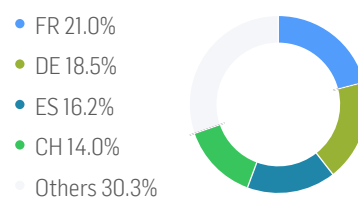
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.83%	5.09%	6.18%	7.45%	3.57%	28.21%
Performance (p.a.)						2.75%
Volatility (p.a.)	8.27%	9.01%	10.94%	11.84%	9.24%	17.15%
High	128.21	128.21	128.21	128.21	128.21	147.82
Low	122.70	121.56	111.63	111.63	121.74	85.02
Sharpe Ratio*	6.55	2.04	0.82	0.31	1.78	-0.07
Max. Drawdown	-1.14%	-2.28%	-9.16%	-11.64%	-2.28%	-40.34%
VaR 95 \ 99				-19.4% \ -34.3%		-26.7% \ -51.5%
CVaR 95 \ 99				-27.5% \ -43.0%		-42.7% \ -73.7%

* 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 07-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
THALES SA	HO FP Equity	FR	EUR	2.43%
SPIE SA	SPIE FP Equity	FR	EUR	2.43%
SIEGFRIED HOLDING AG-REG	SFZN SE Equity	CH	CHF	2.42%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.41%
LEONARDO SPA	LDO IM Equity	IT	EUR	2.40%
EDENRED	EDEN FP Equity	FR	EUR	2.40%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	2.40%
SIG COMBIBLOC GROUP AG	SIGN SE Equity	CH	CHF	2.39%
RWE AG	RWE GY Equity	DE	EUR	2.38%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	2.37%

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