

FACTSHEET - AS OF 16-Sep-2019

Solactive Kepler Cheuvreux Best Conviction Index NTR

DESCRIPTION

The Solactive Kepler Cheuvreux Best Conviction 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 Net Total Return Index and published in Euro.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA5X35 / SLA5X3	Base Value / Base Date	100 Points / 07.01.2015
Bloomberg / Reuters	- / .DUMMYSOKBESTR	Last Price	157.92
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	42		

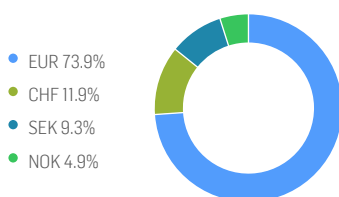
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.3%	1.1%	3.0%	-3.2%	13.7%	57.9%
Performance (p.a.)	-	-	-	-	-	10.2%
Volatility (p.a.)	11.7%	13.3%	12.1%	13.8%	11.9%	16.0%
High	158.17	158.33	158.33	163.13	158.33	165.94
Low	147.94	145.11	145.11	135.57	137.43	100.00
Sharpe Ratio	11.57	0.37	0.54	-0.21	1.71	0.66
Max. Drawdown	-1.3%	-8.3%	-8.3%	-16.9%	-8.3%	-22.2%
VaR 95 \ 99				-26.4% \ -34.8%		-26.4% \ -45.4%
CVaR 95 \ 99				-34.2% \ -51.0%		-38.8% \ -64.5%

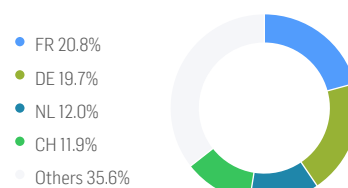
STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.6%	1.7%	4.1%	4.3%	17.9%	32.2%
Performance (p.a.)	-	-	-	-	-	6.1%
Volatility (p.a.)	9.6%	12.5%	11.3%	12.5%	11.2%	15.2%
High	1060.41	1060.41	1060.41	1060.41	1060.41	1060.41
Low	1002.85	986.64	986.64	873.13	885.20	737.73
Sharpe Ratio	9.78	0.59	0.79	0.37	2.36	0.42
Max. Drawdown	-1.2%	-6.9%	-6.9%	-14.2%	-6.9%	-26.1%
VaR 95 \ 99				-22.7% \ -38.0%		-24.1% \ -44.3%
CVaR 95 \ 99				-29.9% \ -44.6%		-37.1% \ -60.7%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
EQUINOR ASA	EQNR NO Equity	NO	NOK	2.72%
UNITED INTERNET AG	UTDI GY Equity	DE	EUR	2.65%
KION GROUP AG	KGX GY Equity	DE	EUR	2.57%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	2.53%
SAAB AB CLASS B	SAABB SS Equity	SE	SEK	2.50%
BUCHER INDUSTRIES AG	BUCN SE Equity	CH	CHF	2.50%
RHEINMETALL AG	RHM GY Equity	DE	EUR	2.49%
CNH INDUSTRIAL NV	CNHI IM Equity	NL	EUR	2.49%
AXA SA	CS FP Equity	FR	EUR	2.48%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	2.47%

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