

FACTSHEET - AS OF 22-Feb-2024

Bantleon Systematic Equities EMU Index PR

DESCRIPTION

Bantleon Systematic Equities is an active, quantitative strategy to systematically manage broad equity universes in a risk-optimised manner. The strategy focuses on the structured decomposition and active management of all major risk and return drivers of the individual stocks. The strategy is implemented in Segregated/Managed Accounts and aims for a relative outperformance of its benchmark index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

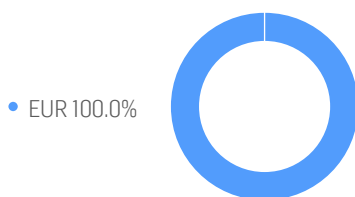
ISIN / WKN	DE000SLOA0R7 / SLOA0R	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEQUPR Index / .BANEQUPR	Last Price	132.10
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 29.11.2019
Index Members	68		

STATISTICS

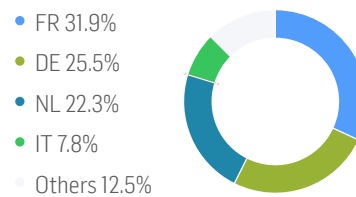
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.29%	10.76%	13.73%	11.76%	8.09%	32.10%
Performance (p.a.)						6.80%
Volatility (p.a.)	11.32%	9.57%	10.95%	12.54%	11.28%	21.07%
High	132.10	132.10	132.10	132.10	132.10	132.10
Low	120.87	118.74	109.36	109.36	118.88	68.20
Sharpe Ratio*	16.88	4.96	2.37	0.64	5.65	0.14
Max. Drawdown	-1.27%	-3.45%	-7.78%	-10.45%	-2.72%	-37.41%
VaR 95 \ 99				-20.3% \ -42.2%		-33.8% \ -59.8%
CVaR 95 \ 99				-29.6% \ -49.5%		-53.9% \ -90.1%

* 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 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.97%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	6.02%
SAP SE	SAP GY Equity	DE	EUR	6.00%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.53%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.44%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	3.36%
SIEMENS AG	SIE GY Equity	DE	EUR	2.74%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.72%
STELLANTIS NV	STLAM IM Equity	NL	EUR	2.68%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.64%

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