

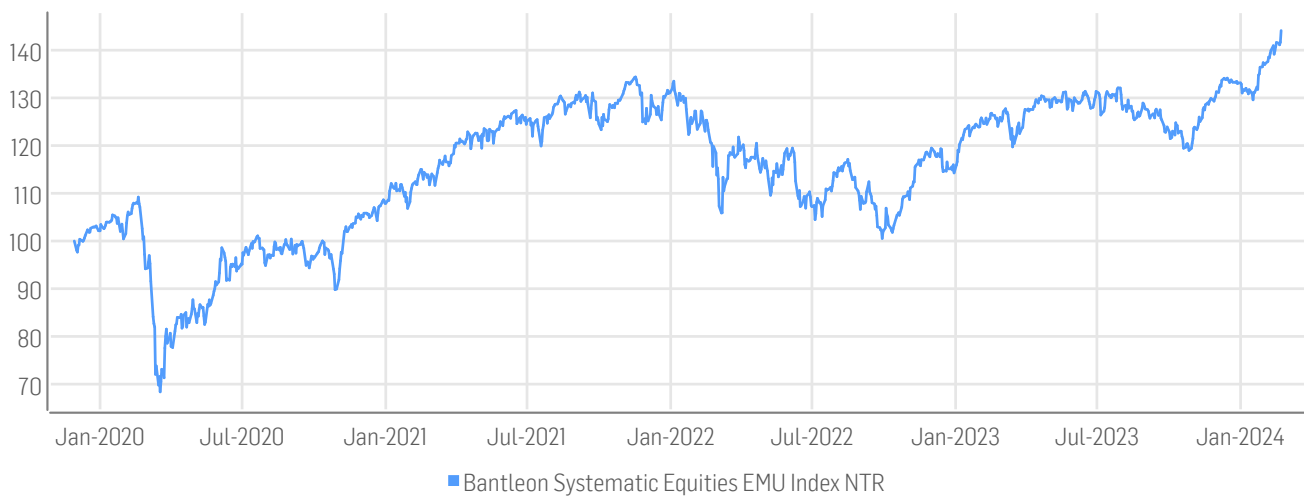
# FACTSHEET - AS OF 22-Feb-2024

## Bantleon Systematic Equities EMU Index NTR

### 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

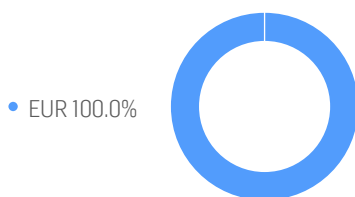
ISIN / WKN	DE000SLOA0S5	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEQUNR Index / .BANEQUNR	Last Price	144.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 29.11.2019
Index Members	68		

## STATISTICS

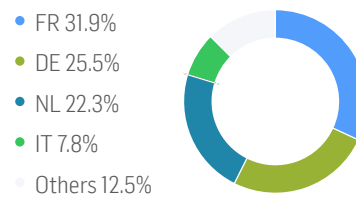
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.36%	10.96%	14.15%	14.45%	8.25%	44.12%
Performance (p.a.)						9.02%
Volatility (p.a.)	11.29%	9.55%	10.95%	12.53%	11.25%	21.06%
High	144.12	144.12	144.12	144.12	144.12	144.12
Low	131.78	129.31	118.98	118.98	129.59	68.37
Sharpe Ratio*	17.14	5.08	2.45	0.86	5.81	0.24
Max. Drawdown	-1.26%	-3.40%	-7.71%	-9.93%	-2.67%	-37.40%
VaR 95 \ 99				-20.2% \ -42.1%		-33.5% \ -59.9%
CVaR 95 \ 99				-29.5% \ -49.5%		-53.8% \ -90.0%

\* 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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