

# FACTSHEET - AS OF 22-Feb-2024

## Bantleon Systematic Equities World 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	DE000SLODLS7	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEWOPR Index/ .BANEWOPR	Last Price	154.88
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 29.11.2019
Index Members	109		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.98%	12.94%	15.81%	20.99%	9.60%	54.88%
Performance (p.a.)						10.89%
Volatility (p.a.)	12.13%	9.67%	10.21%	10.43%	10.10%	17.82%
High	154.88	154.88	154.88	154.88	154.88	154.88
Low	147.51	136.34	129.41	122.99	140.61	73.50
Sharpe Ratio*	6.33	6.20	3.01	1.67	7.91	0.39
Max. Drawdown	-1.24%	-1.53%	-6.73%	-6.73%	-1.24%	-32.53%
VaR 95 \ 99				-17.1% \ -21.0%		-25.9% \ -49.3%
CVaR 95 \ 99				-20.5% \ -28.7%		-44.4% \ -79.3%

\* 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).

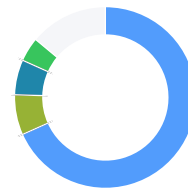
## COMPOSITION BY CURRENCIES

- USD 68.9%
- EUR 9.7%
- JPY 7.2%
- CAD 4.3%
- Others 10.0%



## COMPOSITION BY COUNTRIES

- US 68.3%
- JP 7.2%
- DE 6.3%
- CA 4.3%
- Others 14.0%



## TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.31%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.79%
NVIDIA CORP	NVDA UW Equity	US	USD	4.48%
ELI LILLY & CO	LLY UN Equity	US	USD	2.11%
BROADCOM INC	AVGO UW Equity	US	USD	2.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.85%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.79%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.64%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.61%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.55%

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