

# FACTSHEET - AS OF 20-Sep-2023

## 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

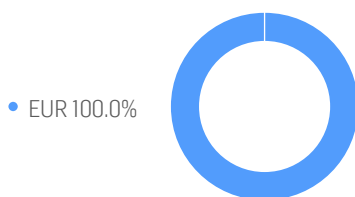
ISIN / WKN	DE000SLOA0R7 / SLOA0R	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEQUPR Index / .BANEQUPR	Last Price	117.22
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 29.11.2019
Index Members	84		

## STATISTICS

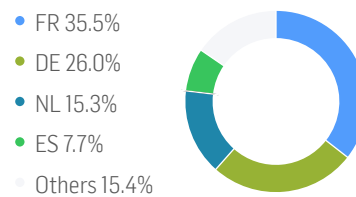
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.23%	-1.15%	1.99%	20.86%	9.08%	17.22%
Performance (p.a.)						4.26%
Volatility (p.a.)	9.67%	12.50%	11.60%	14.22%	13.31%	21.90%
High	118.59	121.60	122.12	122.12	122.12	129.67
Low	115.66	115.36	114.93	94.71	107.46	68.20
Sharpe Ratio*	1.29	-0.66	0.04	1.23	0.69	0.03
Max. Drawdown	-2.47%	-5.13%	-5.54%	-6.27%	-6.27%	-37.41%
VaR 95 \ 99				-21.5% \ -48.5%		-34.8% \ -63.4%
CVaR 95 \ 99				-33.3% \ -49.8%		-56.3% \ -96.0%

\* 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 20-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.33%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	5.92%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.06%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.95%
SAP SE	SAP GY Equity	DE	EUR	3.87%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	3.14%
SANOFI SA	SAN FP Equity	FR	EUR	2.86%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.69%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.53%
SIEMENS AG	SIE GY Equity	DE	EUR	2.34%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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