

# FACTSHEET - AS OF 13-May-2021

## Bantleon Systematic Equities Strategy 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



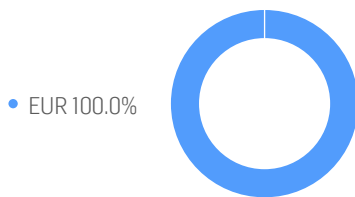
### CHARACTERISTICS

ISIN / WKN	DE000SLOA0R7 / SLOA0R	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEQUPR Index / .BANEQUPR	Last Price	117.86
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	64		

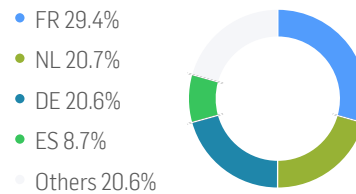
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.06%	5.77%	17.67%	37.35%	11.25%	17.86%
Performance (p.a.)	-	-	-	-	-	11.97%
Volatility (p.a.)	17.42%	14.86%	14.21%	19.09%	15.03%	26.53%
High	120.33	120.33	120.33	120.33	120.33	120.33
Low	116.54	109.31	101.00	85.44	104.69	68.20
Sharpe Ratio	-0.01	1.76	2.79	2.02	2.30	0.47
Max. Drawdown	-2.92%	-2.95%	-4.78%	-11.30%	-4.78%	-37.41%
VaR 95 \ 99				-29.2% \ -56.4%		-44.5% \ -73.0%
CVaR 95 \ 99				-45.1% \ -63.9%		-72.7% \ -143.0%

### Composition by Currencies



### Composition by Countries



### TOP COMPONENTS AS OF 13-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.40%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	7.64%
SIEMENS AG	SIE GY Equity	DE	EUR	5.61%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.49%
LINDE PLC	LIN GY Equity	IE	EUR	4.43%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.27%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.97%
ENEL SPA	ENEL IM Equity	IT	EUR	3.88%
TOTAL SE	FP FP Equity	FR	EUR	3.42%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	3.31%

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