

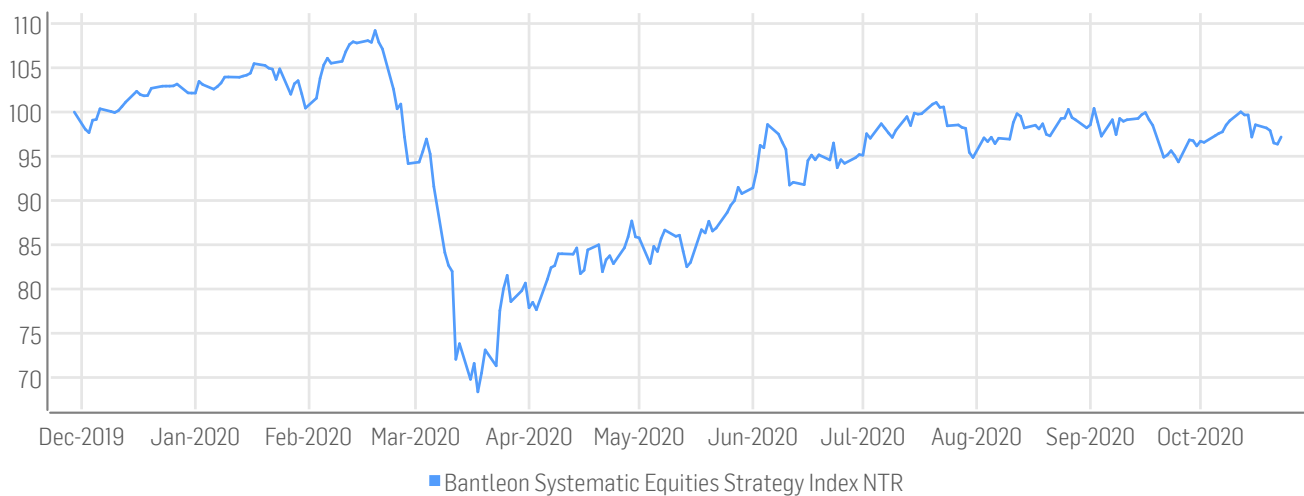
FACTSHEET - AS OF 23-Oct-2020

Bantleon Systematic Equities Strategy 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



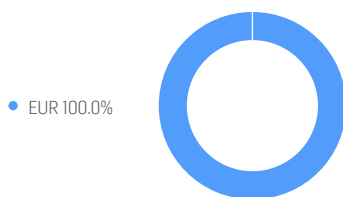
CHARACTERISTICS

ISIN / WKN	DE000SLOA0S5	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEQUNR Index / .BANEQUNR	Last Price	97.18
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	63		

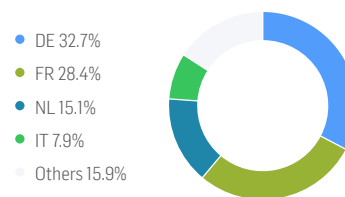
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.62%	-1.28%	17.28%	-	-4.86%	-2.82%
Performance (p.a.)	-	-	-	-	-	-3.13%
Volatility (p.a.)	16.10%	18.56%	22.31%	-	32.21%	30.93%
High	100.02	100.41	101.08	-	109.21	109.21
Low	94.36	94.36	82.51	-	68.37	68.37
Sharpe Ratio	1.38	-0.25	1.73	-	-0.17	-0.09
Max. Drawdown	-3.65%	-6.03%	-6.95%	-	-37.40%	-37.40%
VaR 95 \ 99				-55.9% \ -89.1%		-55.9% \ -89.1%
CVaR 95 \ 99				-85.2% \ -170.0%		-85.2% \ -170.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	5.68%
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.46%
SIEMENS AG	SIE GY Equity	DE	EUR	5.04%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	4.69%
LINDE PLC	LIN GY Equity	IE	EUR	4.63%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.62%
ENEL SPA	ENEL IM Equity	IT	EUR	4.51%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.42%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.06%
TOTAL SE	FP FP Equity	FR	EUR	3.94%

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