

FACTSHEET - AS OF 21-Oct-2021

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	144.42
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	140		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.81%	2.73%	10.64%	38.47%	24.35%	44.42%
Performance (p.a.)	-	-	-	-	-	21.41%
Volatility (p.a.)	12.50%	10.20%	10.68%	12.65%	12.50%	21.35%
High	144.42	146.44	146.44	146.44	146.44	146.44
Low	137.83	137.83	125.56	101.62	114.54	73.50
Sharpe Ratio	2.00	1.19	2.18	3.13	2.53	1.03
Max. Drawdown	-4.32%	-5.88%	-5.88%	-5.88%	-5.88%	-32.53%
VaR 95 \ 99				-23.5% \ -32.7%		-29.8% \ -72.1%
CVaR 95 \ 99				-29.1% \ -37.8%		-55.9% \ -121.7%

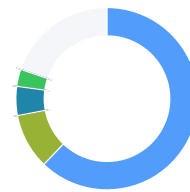
COMPOSITION BY CURRENCIES

- USD 65.6%
- JPY 9.8%
- EUR 9.2%
- CAD 5.1%
- Others 10.1%



COMPOSITION BY COUNTRIES

- US 62.2%
- JP 9.8%
- CA 5.1%
- NL 3.0%
- Others 19.8%



TOP COMPONENTS AS OF 21-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.64%
APPLE INC	AAPL UW Equity	US	USD	3.99%
TESLA INC	TSLA UW Equity	US	USD	2.04%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.62%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.57%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.31%
ELI LILLY & CO	LLY UN Equity	US	USD	1.31%
SERVICENOW INC	NOW UN Equity	US	USD	1.30%
ORACLE CORP	ORCL UN Equity	US	USD	1.25%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.11%

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