

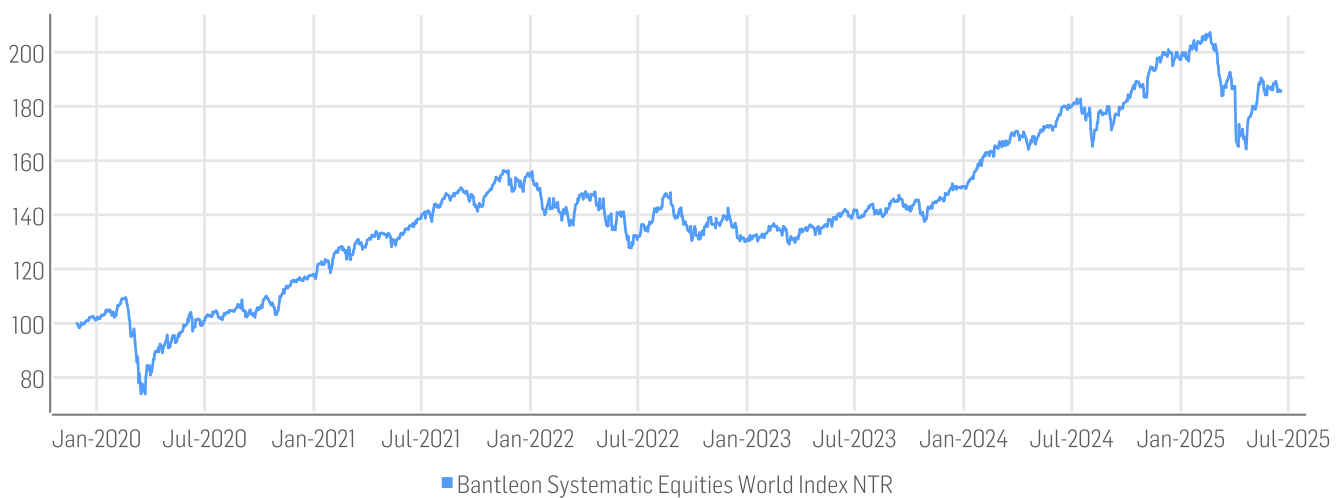
# FACTSHEET - AS OF 19-Jun-2025

## Bantleon Systematic Equities World 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	DE000SL0DLT5	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEWONR Index/ .BANEWONR	Last Price	185.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	98		

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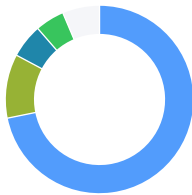
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.70%	-2.21%	-5.61%	3.81%	-5.88%	85.72%
Performance (p.a.)						11.79%
Volatility (p.a.)	11.46%	24.84%	19.87%	17.29%	20.24%	17.32%
High	189.25	192.55	207.25	207.25	207.25	207.25
Low	184.25	164.27	164.27	164.27	164.27	73.95
Sharpe Ratio*	-1.81	-0.43	-0.65	0.11	-0.70	0.57
Max. Drawdown	-2.48%	-14.69%	-20.74%	-20.74%	-20.74%	-32.47%
VaR 95 \ 99				-28.2% \ -60.2%		-26.0% \ -50.8%
CVaR 95 \ 99				-47.2% \ -88.9%		-43.6% \ -79.4%

\* 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).

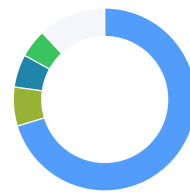
### COMPOSITION BY CURRENCIES

- USD 71.8%
- EUR 11.0%
- JPY 5.8%
- CHF 5.0%
- Others 6.4%



### COMPOSITION BY COUNTRIES

- US 70.3%
- DE 6.9%
- JP 5.8%
- CH 5.0%
- Others 12.0%



### TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.11%
NVIDIA CORP	NVDA UW Equity	US	USD	4.98%
APPLE INC	AAPL UW Equity	US	USD	4.17%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.05%
META PLATFORMS INC	META UW Equity	US	USD	2.35%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.93%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.73%
BROADCOM INC	AVGO UW Equity	US	USD	1.65%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.61%
SAP SE	SAP GY Equity	DE	EUR	1.59%

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