

FACTSHEET - AS OF 12-Aug-2022

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	DE000SLODLT5	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEWONR Index/.BANEWONR	Last Price	145.95
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	137		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.61%	4.64%	2.12%	-0.70%	-5.27%	45.95%
Performance (p.a.)						15.02%
Volatility (p.a.)	12.99%	18.09%	18.53%	16.39%	18.21%	20.25%
High	145.95	145.95	148.57	156.34	155.92	156.34
Low	133.93	127.77	127.77	127.77	127.77	73.95
Sharpe Ratio*	13.35	1.12	0.24	-0.04	-0.46	0.75
Max. Drawdown	-1.00%	-9.47%	-14.00%	-18.27%	-18.05%	-32.47%
VaR 95 \ 99				-31.2% \ -47.4%		-31.2% \ -51.9%
CVaR 95 \ 99				-42.4% \ -51.2%		-51.9% \ -95.1%

* 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).

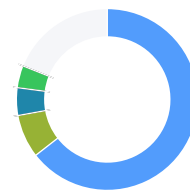
COMPOSITION BY CURRENCIES

- USD 67.7%
- EUR 7.9%
- CAD 7.7%
- JPY 4.9%
- Others 11.8%



COMPOSITION BY COUNTRIES

- US 64.5%
- CA 7.7%
- JP 4.9%
- CH 3.9%
- Others 19.0%



TOP COMPONENTS AS OF 12-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.84%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.24%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.41%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.88%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.43%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.42%
PEPSICO INC	PEP UW Equity	US	USD	1.41%
ELI LILLY & CO	LLY UN Equity	US	USD	1.32%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.28%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.28%

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