

# FACTSHEET - AS OF 21-Oct-2021

## Bantleon Systematic Equities World Index TR

### 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          | DE000SL0DLU3              | Base Value / Base Date | 100 Points / 29.11.2019                     |
| Bloomberg / Reuters | BANEWOTR Index/ .BANEWOTR | Last Price             | 149.63                                      |
| Index Calculator    | Solactive AG              | Dividends              | Reinvested                                  |
| Index Type          | 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       | 140                       |                        |   |

## STATISTICS

|                    | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception  |
|--------------------|--------|--------|--------|-----------------|--------|------------------|
| Performance        | 1.97%  | 3.07%  | 11.45% | 40.44%          | 25.83% | 49.63%           |
| Performance (p.a.) | -      | -      | -      | -               | -      | 23.70%           |
| Volatility (p.a.)  | 12.48% | 10.17% | 10.66% | 12.65%          | 12.49% | 21.35%           |
| High               | 149.63 | 151.43 | 151.43 | 151.43          | 151.43 | 151.43           |
| Low                | 142.71 | 142.71 | 129.32 | 103.80          | 117.27 | 74.19            |
| Sharpe Ratio       | 2.19   | 1.34   | 2.36   | 3.29            | 2.68   | 1.13             |
| Max. Drawdown      | -4.25% | -5.76% | -5.76% | -5.76%          | -5.76% | -32.44%          |
| VaR 95 \ 99        |        |        |        | -23.4% \ -32.6% |        | -29.6% \ -72.0%  |
| CVaR 95 \ 99       |        |        |        | -28.9% \ -37.8% |        | -55.8% \ -121.6% |

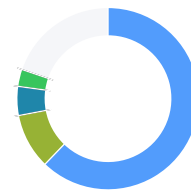
## COMPOSITION BY CURRENCIES

- 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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