

FACTSHEET - AS OF 22-Feb-2024

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 | 169.07 |
| 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 | 109 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 5.14% | 13.27% | 16.69% | 23.59% | 9.84% | 69.07% |
| Performance (p.a.) | | | | | | 13.21% |
| Volatility (p.a.) | 12.15% | 9.67% | 10.22% | 10.44% | 10.11% | 17.82% |
| High | 169.07 | 169.07 | 169.07 | 169.07 | 169.07 | 169.07 |
| Low | 160.78 | 148.40 | 140.65 | 131.52 | 153.19 | 74.19 |
| Sharpe Ratio* | 6.60 | 6.40 | 3.22 | 1.92 | 8.17 | 0.52 |
| Max. Drawdown | -1.22% | -1.50% | -6.50% | -6.50% | -1.22% | -32.44% |
| VaR 95 \ 99 | | | | -17.2% \ -21.0% | | -25.8% \ -49.3% |
| CVaR 95 \ 99 | | | | -20.3% \ -28.5% | | -44.2% \ -79.2% |

* 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).

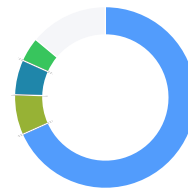
COMPOSITION BY CURRENCIES

- USD 68.9%
- EUR 9.7%
- JPY 7.2%
- CAD 4.3%
- Others 10.0%



COMPOSITION BY COUNTRIES

- US 68.3%
- JP 7.2%
- DE 6.3%
- CA 4.3%
- Others 14.0%



TOP COMPONENTS AS OF 22-Feb-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------|-----------------|---------|----------|------------------|
| APPLE INC | AAPL UW Equity | US | USD | 5.31% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 4.79% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.48% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 2.11% |
| BROADCOM INC | AVGO UW Equity | US | USD | 2.00% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.85% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 1.79% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.64% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 1.61% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 1.55% |

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