FACTSHEET - AS OF 28-Feb-2024
BANTLEON STRATEGIC VALUE INDEX TR

DESCRIPTION

Bantleon Strategic Value is an active strategy focused on companies in special situations. The strategy combines a fundamental analysis-based, value-oriented investment approach with event-driven elements. Among others, these include spin-offs, activism, operational turning points and M&A. The strategy is implemented in segregated/managed accounts and aims for high risk-adjusted performance.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0FFP0 / SL0FFP	Base Value / Base Date	100 Points / 05.11.2018
Bloomberg / Reuters	BANVALTR Index/ .BANVALTR	Last Price	154.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.11.2018
Index Members	54		

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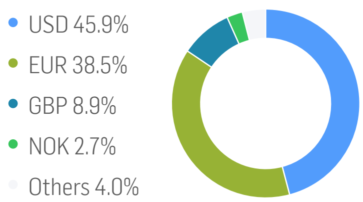
STATISTICS

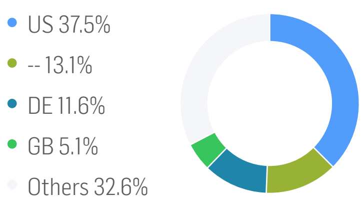
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.29%	3.56%	4.97%	14.83%	1.43%	54.73%
Performance (p.a.)						8.56%
Volatility (p.a.)	5.79%	5.08%	7.06%	8.67%	5.43%	14.76%
High	156.81	156.81	156.81	156.81	156.81	156.81
Low	153.42	149.41	142.85	127.49	151.37	80.28
Sharpe Ratio*	-0.06	2.23	0.91	1.29	0.91	0.32
Max. Drawdown	-1.33%	-1.38%	-5.03%	-5.39%	-1.38%	-33.67%
VaR 95 \ 99				-14.6% \ -21.5%		-21.5% \ -46.9%
CVaR 95 \ 99				-19.9% \ -24.8%		-37.0% \ -72.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 28-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
EUR-CASH	EUR-CASH	–	EUR	13.12%
MORPHOSYS AG	MOR GY Equity	DE	EUR	6.40%
META PLATFORMS INC	META UW Equity	US	USD	3.37%
SPLUNK INC	SPLK UW Equity	US	USD	3.04%
HAFNIA LTD	HAFNI NO Equity	BM	NOK	2.71%
BURFORD CAPITAL LTD	BUR LN Equity	GG	GBP	2.71%
ELI LILLY & CO	LLY UN Equity	US	USD	2.70%
SOCIETE ANONYME DES BAINS DE MER ET DU CERCLE DES ETRANGERS A MONACO SA	BAIN FP Equity	MC	EUR	2.66%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.65%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.64%

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