

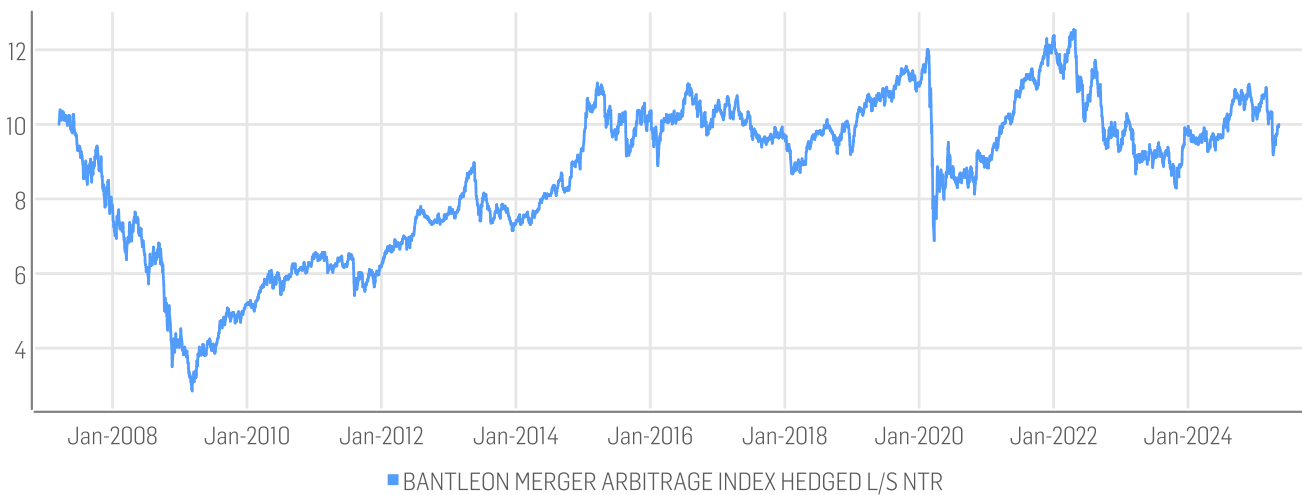
# FACTSHEET - AS OF 09-May-2025

## BANTLEON MERGER ARBITRAGE INDEX HEDGED L/S NTR

### DESCRIPTION

The GPR Global 100 Index is composed in such a way that it is considered to be representative for the movements in the worldwide property stock market.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLA2XG	Base Value / Base Date	10.00 Points / 24.05.2023
Bloomberg / Reuters	GPR100PI Index/ .GPR100PI	Last Price	10.00
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 16-03-2007
Index Members	100		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.16%	-6.89%	-6.89%	3.63%	-3.57%	11.61%
Performance (p.a.)						5.76%
Volatility (p.a.)	16.66%	19.10%	16.39%	14.72%	17.87%	14.53%
High	10.00	10.99	11.08	11.08	10.99	11.08
Low	9.28	9.18	9.18	9.18	9.18	8.29
Sharpe Ratio*	6.29	-1.43	-0.96	0.10	-0.67	0.25
Max. Drawdown	-2.38%	-16.47%	-17.15%	-17.15%	-16.47%	-17.15%
VaR 95 \ 99				-27.9% \ -50.5%		-23.7% \ -41.4%
CVaR 95 \ 99				-40.8% \ -61.7%		-34.6% \ -52.4%

\* 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).

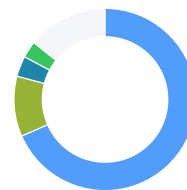
## COMPOSITION BY CURRENCIES

- USD 68.8%
- JPY 10.7%
- EUR 6.2%
- AUD 3.6%
- Others 10.6%



## COMPOSITION BY COUNTRIES

- US 68.4%
- JP 10.7%
- AU 3.6%
- GB 3.0%
- Others 14.3%



## TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	8.18%
WELLTOWER INC	WELL UN Equity	US	USD	7.92%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	4.64%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.36%
REALTY INCOME CORP	O UN Equity	US	USD	4.18%
PUBLIC STORAGE	PSA UN Equity	US	USD	3.97%
VICI PROPERTIES INC	VICI UN Equity	US	USD	2.78%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	2.58%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	2.41%
VENTAS INC	VTR UN Equity	US	USD	2.38%

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