

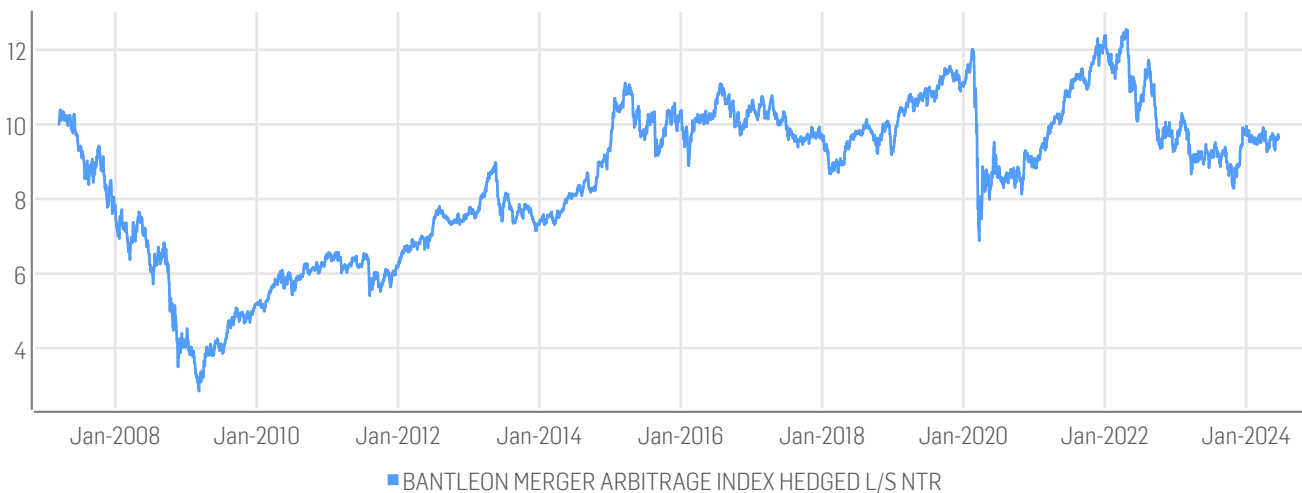
FACTSHEET - AS OF 18-Jun-2024

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	9.65
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		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.92%	-0.10%	-1.13%	9.16%	-1.73%	7.70%
Performance (p.a.)						7.18%
Volatility (p.a.)	12.37%	13.41%	12.55%	14.09%	12.81%	14.13%
High	9.73	9.91	9.95	9.95	9.95	9.95
Low	9.31	9.27	9.27	8.29	9.27	8.29
Sharpe Ratio*	-1.16	-0.30	-0.47	0.40	-0.57	0.25
Max. Drawdown	-4.41%	-6.46%	-6.83%	-12.83%	-6.83%	-12.83%
VaR 95 \ 99				-21.6% \ -34.4%		-21.6% \ -34.4%
CVaR 95 \ 99				-29.4% \ -35.7%		-28.7% \ -35.7%

* 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).

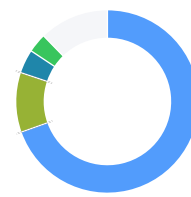
COMPOSITION BY CURRENCIES

- USD 69.6%
- JPY 10.6%
- EUR 5.8%
- GBP 4.2%
- Others 9.9%



COMPOSITION BY COUNTRIES

- US 69.6%
- JP 10.6%
- GB 4.2%
- AU 3.4%
- Others 12.3%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROLOGIS INC	PLD UN Equity	US	USD	9.36%
WELLTOWER INC	WELL UN Equity	US	USD	5.45%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	4.37%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	4.30%
PUBLIC STORAGE	PSA UN Equity	US	USD	4.24%
REALTY INCOME CORP	O UN Equity	US	USD	4.21%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	3.07%
VICI PROPERTIES INC	VICI UN Equity	US	USD	2.70%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	2.64%
MITSUI FUDOSAN CO LTD ORD	8801 JT Equity	JP	JPY	2.24%

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