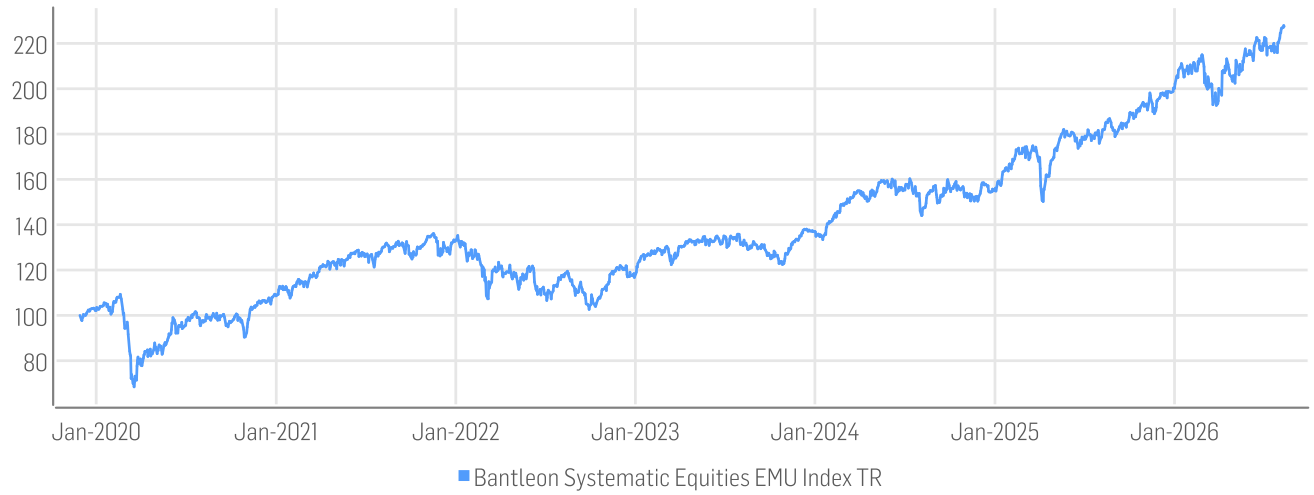
FACTSHEET - AS OF 12-Aug-2026
Bantleon Systematic Equities EMU Index TR

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	DE000SL0A0T3	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEQUTR Index / .BANEQUTR	Last Price	227.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 29.11.2019
Index Members	82		

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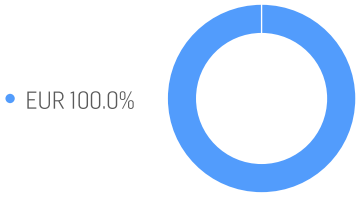
STATISTICS

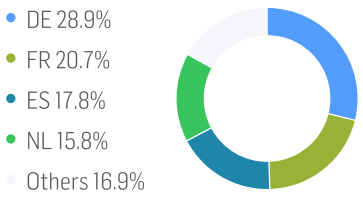
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.26%	7.91%	9.44%	22.76%	13.65%	127.47%
Performance (p.a.)						13.05%
Volatility (p.a.)	12.84%	14.44%	18.94%	15.58%	17.90%	19.13%
High	227.89	227.89	227.89	227.89	227.89	227.89
Low	215.89	207.58	192.63	178.84	192.63	68.43
Sharpe Ratio*	4.99	2.35	0.95	1.34	1.17	0.57
Max. Drawdown	-1.89%	-3.51%	-10.41%	-10.41%	-10.41%	-37.40%
VaR 95 \ 99				-24.6% \ -36.2%		-28.5% \ -58.1%
CVaR 95 \ 99				-31.8% \ -47.5%		-47.5% \ -80.6%

* 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 12-Aug-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.24%
SAP SE	SAP GY Equity	DE	EUR	5.69%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.37%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.95%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	2.94%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.93%
SIEMENS AG	SIE GY Equity	DE	EUR	2.82%
DHL GROUP	DHL GY Equity	DE	EUR	2.82%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.72%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.71%

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