

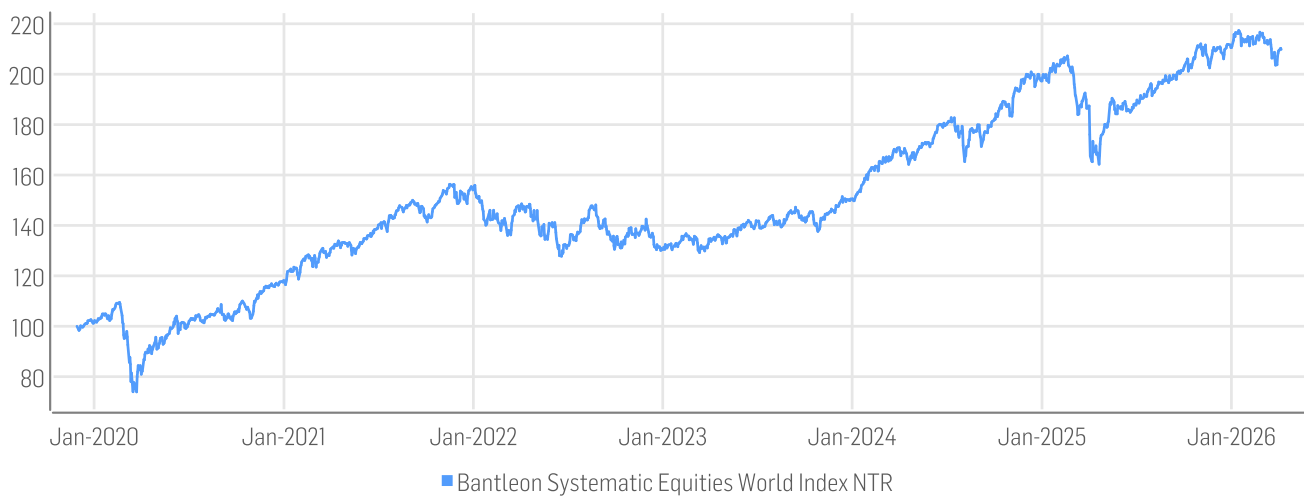
FACTSHEET - AS OF 07-Apr-2026

Bantleon Systematic Equities World Index NTR

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	DE000SLODLT5	Base Value / Base Date	100 Points / 29.11.2019
Bloomberg / Reuters	BANEWONR Index/ .BANEWONR	Last Price	209.80
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 29.11.2019
Index Members	100		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.24%	-2.54%	1.85%	23.97%	-0.34%	109.80%
Performance (p.a.)						12.37%
Volatility (p.a.)	12.61%	11.33%	11.52%	11.85%	11.38%	16.60%
High	213.74	217.33	217.33	217.33	217.33	217.33
Low	203.58	203.58	201.18	164.27	203.58	73.95
Sharpe Ratio*	-1.27	-1.05	0.16	1.89	-0.28	0.63
Max. Drawdown	-4.75%	-6.33%	-6.33%	-6.33%	-6.33%	-32.47%
VaR 95 \ 99				-18.1% \ -35.3%		-25.0% \ -47.4%
CVaR 95 \ 99				-29.0% \ -40.3%		-41.8% \ -75.8%

* 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).

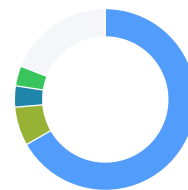
COMPOSITION BY CURRENCIES

- USD 69.7%
- EUR 8.9%
- JPY 6.9%
- CAD 3.8%
- Others 10.7%



COMPOSITION BY COUNTRIES

- US 66.7%
- JP 6.9%
- CA 3.8%
- GB 3.6%
- Others 19.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.35%
APPLE INC	AAPL UW Equity	US	USD	5.59%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.49%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.45%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.39%
BROADCOM INC	AVGO UW Equity	US	USD	2.88%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.04%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.96%
ELI LILLY & CO	LLY UN Equity	US	USD	1.87%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.71%

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