Enhanced SPX
Equity Fund

Systematic Long/Short Equity Fund
Factsheet - Lead Series
31 Oct 2026

FUND OBJECTIVE

The Enhanced SPX Equity Fund is a systematic equity strategy focused on generating enhanced long-term returns through leveraged S&P 500 exposure combined with volatility hedging and systematic option premium harvesting. The strategy is designed to participate in long-term equity market appreciation while aiming to reduce downside volatility and improve risk-adjusted returns relative to traditional passive index investing.

INVESTMENT APPROACH

1 INDEX EXPOSURE

Core exposure to the S&P500 via ETFs and futures. Dynamic leverage management based on trend and regime indicators.

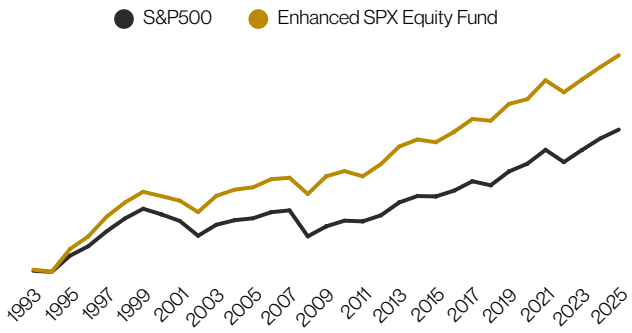
2 VOLATILITY HEDGE

Long-dated options provide protection during periods of elevated volatility while preserving upside participation.

3 PREMIUM INCOME

Systematic writing of short-dated options to generate recurring income, improving total return potential and carry.

PERFORMANCE (BACKTEST 1993-2025)



CUMULATIVE PERFORMANCE (1993-2025)

Enhanced SPX Equity Fund	5370%
S&P500 Index	1386%
Outperformance	3984%

ANNUALIZED PERFORMANCE (1993-2025)

Enhanced SPX Equity Fund	12,8%
S&P500 Index	8,3%
Outperformance	1,54x

RISK & RETURN METRICS (BACKTEST 1993-2025)

	Enhanced SPX Equity Fund	S&P500 Index	Outperformance
Annualized Return (p.a.)	12,80%	8,30%	1,54x
Annualized Volatility (p.a.)	19,87%	16,93%	-
Downside Deviation (p.a.)	7,10%	9,00%	-
Sharpe Ratio (Rf = 0%)	0,73	0,57	1,28x
Sortino Ratio (MAR = 0%)	1,71	0,81	2,11x

FUND DETAILS

TERMS & CONDITIONS

Domicile	The Netherlands
Fund Structure	Dutch FGR
Currency	USD
AUM	$10.2 mln
Inception Date	01 May 2025
Liquidity	Monthly
Strategy	Long/Short Equity
Management Fee	0%
Performance Fee	50% > Hurdle
Hurdle	S&P500
Benchmark	S&P500
High Water Mark	Yes
Minimum Investment	€100.000
Subscription Notice	5 business days

KEY FEATURES

- Leveraged exposure to the S&P500
- Rules-based deleveraging
- Long volatility protection
- Systematic option premium generation
- Maximum leverage: 200% of total NAV
- Designed for all market environments

MANAGERS & SERVICE PRODVIDERS

Investment Manager	Enhanced Equity Fund B.V.
Administrator	AssetCare
Custodian	Interactive Brokers
Auditor	Board of Directors Stichting Enhanced Equity Fund B.V.

MONTHLY PERFORMANCE TABLE

Based on audited personal accounts and fund performance since 1 May 2025, before fees.

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	+0,64%	+2,71%	+3,69%	-5,99%	+9,04%	+6,36%	+1,01%	+5,12%	+2,95%	-1,89%	+4,52%	-2,63%	+27,55%
2025	+3,76%	-4,55%	-6,56%	+8,22%	+5,96%	+7,98%	+2,64%	+2,06%	+5,75%	+4,45%	+0,11%	-0,82%	+31,64%
2026	+2,55%	-1,30%	-7,96%	+7,44%	+10,25%	-3,57%	-1,17%	+4,57%	-2,34%	-2,25%			+4,95%

	SPX (S&P500)	+/- (Outperformance)
2024	+23,30%	+4,25%
2025	+17,30%	+14,34%
2026	+11,77%	-5,78%

IMPORTANT INFORMATION: This document is provided for informational purposes only and does not constitute an offer or solicitation to invest in the Enhanced SPX Equity Fund. Past performance and backtested results are not indicative of future performance. All investments involve risk, including the possible loss of capital. The Fund may use leverage, futures, and options, which can increase volatility and risk exposure. The information contained herein is believed to be reliable but is not guaranteed as to accuracy or completeness.

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