

FACTSHEET - AS OF 07-Apr-2026

Solactive TC Quant US 50 Index RF NTR

DESCRIPTION

Solactive TC Quant US 50 Index is an index that incorporates the best US companies based on the quantamental ratings from the Trading Central proprietary 20-factor model.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0R5K2 / SL0R5K	Base Value / Base Date	1000 Points / 07.10.2025
Bloomberg / Reuters	/.STCQFU50	Last Price	4976.60
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	USD	History	Available daily back to 19.08.2020
Index Members	50		

STATISTICS

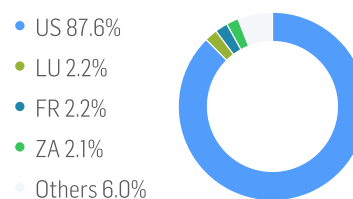
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.40%	-4.47%	6.62%	41.52%	-0.44%	6.70%
Performance (p.a.)						13.89%
Volatility (p.a.)	23.23%	20.85%	20.21%	18.88%	20.84%	20.12%
High	5053.18	5331.97	5331.97	5331.97	5331.97	5331.97
Low	4720.30	4720.30	4566.82	3451.33	4720.30	4566.82
Sharpe Ratio*	-0.36	-0.99	0.51	2.04	-0.26	0.51
Max. Drawdown	-6.59%	-11.47%	-11.47%	-11.47%	-11.47%	-11.47%
VaR 95 \ 99				-29.7% \ -38.9%		-34.6% \ -39.0%
CVaR 95 \ 99				-35.7% \ -40.7%		-37.3% \ -42.3%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	2.23%
MILLICOM INTERNATIONAL CELLULA	TIGO UW Equity	LU	USD	2.21%
KAISER ALUMINUM CORP	KALU UW Equity	US	USD	2.20%
ADEIA INC	ADEA UW Equity	US	USD	2.20%
ARROWHEAD PHARMACEUTICALS INC	ARWR UW Equity	US	USD	2.18%
MATERION CORP	MTRN UN Equity	US	USD	2.18%
ENCORE CAPITAL GROUP INC	ECPG UW Equity	US	USD	2.17%
CONSTELLIUM SE	CSTM UN Equity	FR	USD	2.16%
SUNRUN INC	RUN UW Equity	US	USD	2.14%
DIEBOLD NIXDORF ORD	DBD UN Equity	US	USD	2.12%

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The index is launched on 07-Oct-2025. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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