

FACTSHEET - AS OF 02-Apr-2026

Solactive TC Quant EU 50 CAD Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



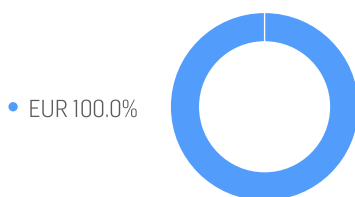
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOSIE3 / SLOSIE | Base Value / Base Date | 1000 Points / 22.01.2026 |
| Bloomberg / Reuters | / .STCQEUCP | Last Price | 2269.81 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 19.08.2020 |
| Index Members | 49 | | |

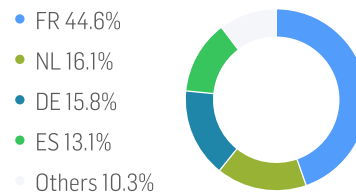
STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.33% | 0.24% | 3.37% | 36.45% | 0.95% | -0.86% |
| Performance (p.a.) | | | | | | -4.38% |
| Volatility (p.a.) | 25.85% | 17.86% | 14.46% | 15.19% | 17.86% | 19.69% |
| High | 2276.94 | 2404.31 | 2404.31 | 2404.31 | 2404.31 | 2404.31 |
| Low | 2143.59 | 2143.59 | 2137.36 | 1663.52 | 2143.59 | 2143.59 |
| Max. Drawdown | -5.86% | -10.84% | -10.84% | -10.84% | -10.84% | -10.84% |
| VaR 95 \ 99 | | | | -24.9% \ -39.2% | | -38.8% \ -70.1% |
| CVaR 95 \ 99 | | | | -37.2% \ -74.7% | | |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|---------------|---------|----------|------------------|
| SOLARIA ENERGIA Y MEDIO AMBI | SLR SQ Equity | ES | EUR | 2.40% |
| ENAGAS SA | ENG SQ Equity | ES | EUR | 2.31% |
| AYVENS SA | AYV FP Equity | FR | EUR | 2.21% |
| EUROFINS SCIENTIFIC SE | ERF FP Equity | LU | EUR | 2.20% |
| AGEAS SA NV | AGS BB Equity | BE | EUR | 2.19% |
| MAPFRE SA | MAP SQ Equity | ES | EUR | 2.16% |
| AEGON LTD | AGN NA Equity | NL | EUR | 2.14% |
| AXA SA | CS FP Equity | FR | EUR | 2.13% |
| REPSOL SA | REP SQ Equity | ES | EUR | 2.13% |
| NN GROUP NV | NN NA Equity | NL | EUR | 2.13% |

DISCLAIMER

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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