

FACTSHEET - Solactive TC Quant US 50 Index NTR AS OF 24-Apr-2026

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



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	6.24%	33.24%	36.69%	30.48%	9.25%	60.69%

CHARACTERISTICS

ISIN / WKN	DE000SLOR4Q2 / SLOR4Q	Base Value / Base Date	1000 Points / 07.10.2025
Bloomberg / Reuters	/ .STCQU50N	Last Price	5346.04
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		

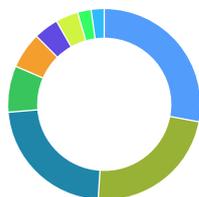
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.61%	0.50%	14.31%	43.47%	6.24%	14.14%
Performance (p.a.)						27.48%
Volatility (p.a.)	20.75%	21.88%	20.18%	18.58%	20.51%	19.93%
High	5401.55	5401.55	5401.55	5401.55	5401.55	5401.55
Low	4752.53	4752.53	4594.50	3708.12	4752.53	4585.89
Sharpe Ratio*	8.18	-0.07	1.37	2.18	0.87	1.20
Max. Drawdown	-3.45%	-11.04%	-11.46%	-11.46%	-11.46%	-11.46%
VaR 95 \ 99				-29.4% \ -37.2%		-32.5% \ -39.0%
CVaR 95 \ 99				-34.6% \ -40.7%		-37.1% \ -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 SECTORS

- Healthcare 27.9%
- Technology 23.1%
- Finance 22.7%
- Non-Energy Materials 7.8%
- Utilities 6.1%
- Consumer Non-Cyclicals 4.2%
- Industrials 3.8%
- Consumer Services 2.3%
- Telecommunications 2.2%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 24-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
DAVE INC	DAVE UQ Equity	US	USD	2.42%
ADEIA INC	ADEA UW Equity	US	USD	2.28%
ARROW ELECTRONICS INC	ARW UN Equity	US	USD	2.24%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	2.20%
QRVO INC	QRVO UW Equity	US	USD	2.19%
MILLICOM INTERNATIONAL CELLULA	TIGO UW Equity	US	USD	2.18%
LIVERAMP HOLDINGS INC	RAMP UN Equity	US	USD	2.16%
ENCORE CAPITAL GROUP INC	ECPG UW Equity	US	USD	2.15%
CONSTELLIUM SE	CSTM UN Equity	US	USD	2.14%
SUNRUN INC	RUN UW Equity	US	USD	2.13%

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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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