

FACTSHEET - AS OF 12-Jun-2026

TraderFox High-Quality Alpha Selection

DESCRIPTION

The Solactive TraderFox High-Quality Alpha Selection Index tracks the performance of American low volatility stocks with strong fundamentals. The index is calculated as a net total return index in USD and all 12 stocks are equally weighted. Rebalancing takes place every quarter.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA1A02 / SLA1A0	Base Value / Base Date	9730.34 Points / 01.09.2015
Bloomberg / Reuters	FOXCHAMP Index/ .FOXCHAMP	Last Price	43161.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.09.2015
Index Members	12		

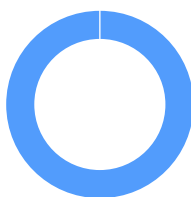
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.30%	-0.44%	-1.95%	-1.89%	0.50%	343.58%
Performance (p.a.)						14.82%
Volatility (p.a.)	14.67%	13.01%	13.21%	13.49%	13.68%	16.85%
High	43408.17	43479.39	45553.02	46306.81	45553.02	47415.38
Low	41612.04	41087.30	41087.30	41087.30	41087.30	9730.34
Sharpe Ratio*	3.07	-0.41	-0.57	-0.41	-0.18	0.67
Max. Drawdown	-1.77%	-5.22%	-9.80%	-11.27%	-9.80%	-32.25%
VaR 95 \ 99				-20.7% \ -33.3%		-24.1% \ -44.1%
CVaR 95 \ 99				-27.2% \ -45.3%		-39.5% \ -70.1%

* 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).

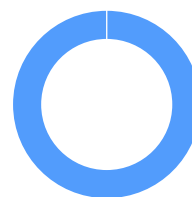
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 12-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
MONARCH CASINO & RESORT INC	MCRI UW Equity	US	USD	10.82%
SEI INVESTMENTS	SEIC UW Equity	US	USD	9.27%
WATTS WATER TECHNOLOGIES INC	WTS UN Equity	US	USD	9.19%
AUTOMATIC DATA PROCESSING	ADP UW Equity	US	USD	9.09%
NATIONAL BEVERAGE CORP	FIZZ UW Equity	US	USD	8.83%
WD-40 CO	WDFC UW Equity	US	USD	8.77%
SNAP-ON INC	SNA UN Equity	US	USD	8.54%
MARSH & MCLENNAN COS	MRSN UN Equity	US	USD	7.94%
EXPONENT INC	EXPO UW Equity	US	USD	7.10%
NEW YORK TIMES CO/THE	NYT UN Equity	US	USD	6.95%
ADOBE INC	ADBE UW Equity	US	USD	6.84%
JACK HENRY & ASSOCIATES INC	JKHY UW Equity	US	USD	6.66%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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