

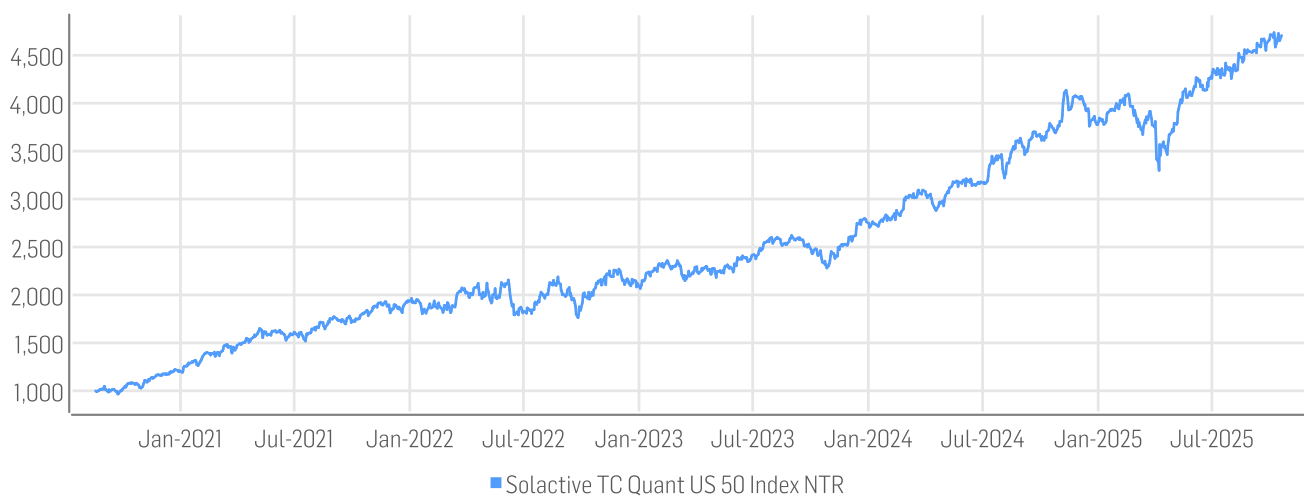
FACTSHEET - AS OF 20-Oct-2025

Solactive TC Quant US 50 Index 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	SL0R4Q	Base Value / Base Date	1000 Points / 07.10.2025
Bloomberg / Reuters	/ .STCQU50N	Last Price	4706.45
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

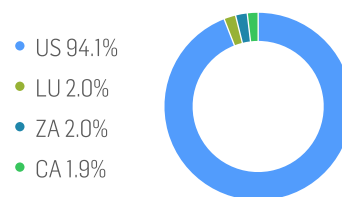
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.15%	9.20%	30.56%	27.54%	24.62%	0.48%
Performance (p.a.)						14.56%
Volatility (p.a.)	15.70%	16.59%	16.91%	21.31%	21.97%	19.22%
High	4736.03	4736.03	4736.03	4736.03	4736.03	4736.03
Low	4551.19	4257.33	3604.92	3299.49	3299.49	4585.89
Sharpe Ratio*	0.68	2.33	3.99	1.11	1.24	0.53
Max. Drawdown	-3.17%	-3.64%	-3.64%	-20.21%	-19.47%	-3.17%
VaR 95 \ 99				-28.0% \ -61.7%		-34.6% \ -34.6%
CVaR 95 \ 99				-47.2% \ -86.4%		

* 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 20-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
ILLUMINA INC	ILMN UW Equity	US	USD	2.15%
ALCOA CORP	AA UN Equity	US	USD	2.15%
ELANCO ANIMAL HEALTH INC	ELAN UN Equity	US	USD	2.13%
GLOBUS MEDICAL INC	GMED UN Equity	US	USD	2.12%
AMNEAL PHARMACEUTICALS INC	AMRX UW Equity	US	USD	2.11%
SAREPTA THERAPEUTICS INC	SRPT UW Equity	US	USD	2.09%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	2.07%
AGIOS PHARMACEUTICALS INC	AGIO UW Equity	US	USD	2.07%
HECLA MINING CO	HL UN Equity	US	USD	2.06%
ZOOMINFO TECHNOLOGIES INC	GTM UW Equity	US	USD	2.05%

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