

FACTSHEET - AS OF 10-Oct-2025

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

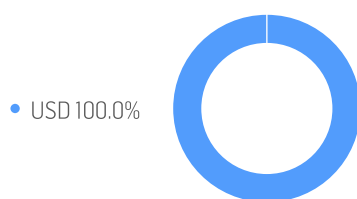
ISIN / WKN	SL0R5K	Base Value / Base Date	1000 Points / 17.09.2025
Bloomberg / Reuters	/ .STCQFU50	Last Price	4566.82
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 17.09.2025
Index Members	50		

STATISTICS

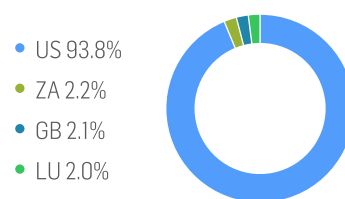
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.32%	6.55%	29.86%	22.20%	21.37%	-0.02%
Performance (p.a.)						-0.39%
Volatility (p.a.)	16.09%	17.00%	17.67%	21.18%	22.15%	15.89%
High	4716.33	4716.33	4716.33	4716.33	4716.33	4716.33
Low	4507.33	4240.20	3451.33	3286.83	3286.83	4532.27
Sharpe Ratio*	0.82	1.49	3.72	0.87	1.10	-0.28
Max. Drawdown	-3.17%	-3.64%	-3.68%	-20.24%	-19.48%	-3.17%
VaR 95 \ 99				-28.1% \ -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 10-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
PROTAGONIST THERAPEUTICS INC	PTGX UQ Equity	US	USD	3.00%
INNODATA INC	INOD UQ Equity	US	USD	2.55%
SAREPTA THERAPEUTICS INC	SRPT UW Equity	US	USD	2.54%
ARCUTIS BIOTHERAPEUTICS INC	ARQT UW Equity	US	USD	2.38%
KRYSTAL BIOTECH INC	KRYS UW Equity	US	USD	2.34%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	2.29%
AGIOS PHARMACEUTICALS INC	AGIO UW Equity	US	USD	2.25%
SUPERNUS PHARMACEUTICALS INC	SUPN UQ Equity	US	USD	2.24%
CENTENE CORP	CNC UN Equity	US	USD	2.20%
NEWMONT CORP	NEM UN Equity	US	USD	2.16%

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The index is launched on 17-Sep-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.

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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