

FACTSHEET - AS OF 14-Nov-2025

Solactive TC Quant WW 50 Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

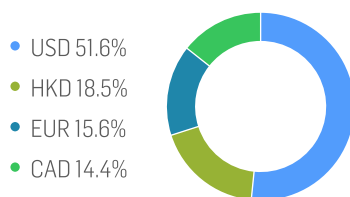
ISIN / WKN	DE000SLOSH05 / SLOSH0	Base Value / Base Date	1000 Points / 03.11.2025
Bloomberg / Reuters	/ .STCQW50T	Last Price	4398.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 19.08.2020
Index Members	50		

STATISTICS

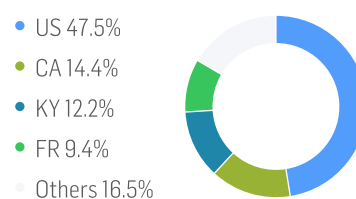
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.37%	9.91%	28.42%	41.47%	47.70%	2.58%
Performance (p.a.)						132.86%
Volatility (p.a.)	16.18%	14.03%	14.03%	17.29%	17.81%	16.83%
High	4447.76	4447.76	4447.76	4447.76	4447.76	4447.76
Low	4203.62	3960.87	3442.16	2857.84	2857.84	4211.70
Sharpe Ratio*	1.79	3.05	4.43	2.21	2.95	7.66
Max. Drawdown	-2.39%	-3.07%	-3.16%	-12.32%	-12.32%	-1.77%
VaR 95 \ 99				-19.9% \ -34.6%		-28.4% \ -28.4%
CVaR 95 \ 99				-38.9% \ -92.7%		

* 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 14-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
GLOBUS MEDICAL INC	GMED UN Equity	US	USD	2.84%
HARMONY BIOSCIENCES HOLDINGS INC	HRMY UQ Equity	US	USD	2.58%
ILLUMINA INC	ILMN UW Equity	US	USD	2.48%
WARNER BROS DISCOVERY INC	WBD UW Equity	US	USD	2.48%
INCYTE CORP	INCY UW Equity	US	USD	2.35%
AMNEAL PHARMACEUTICALS INC	AMRX UW Equity	US	USD	2.32%
WH GROUP LTD	288 HK Equity	KY	HKD	2.31%
CATALYST PHARMACEUTICALS INC	CPRX UR Equity	US	USD	2.22%
LIGAND PHARMACEUTICALS INC	LGND UQ Equity	US	USD	2.19%
CITIC LTD	267 HK Equity	HK	HKD	2.18%

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The index is launched on 03-Nov-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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