

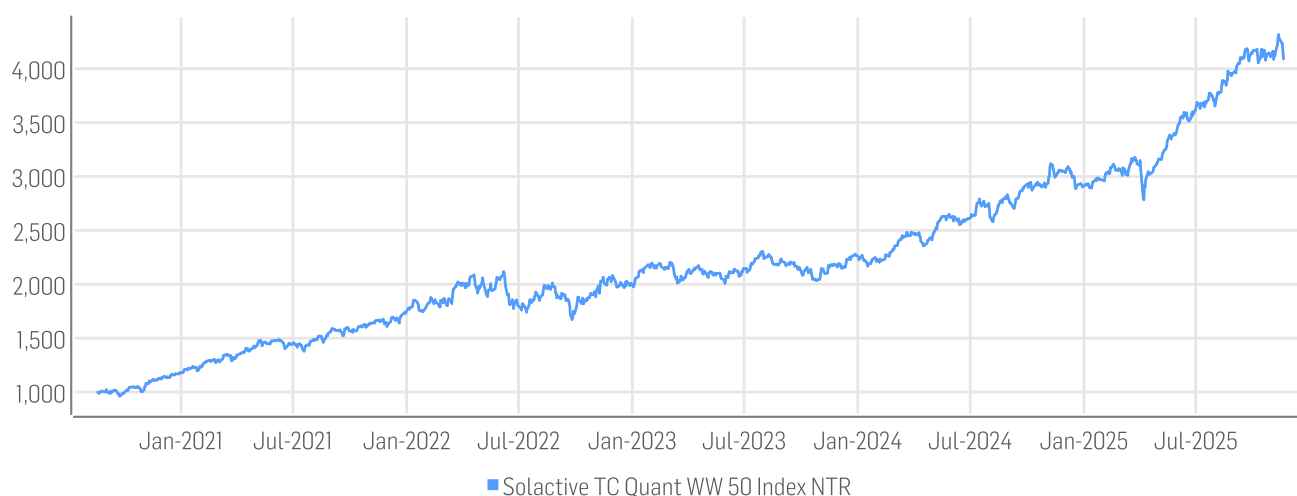
FACTSHEET - Solactive TC Quant WW 50 Index NTR

AS OF 20-Nov-2025

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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	40.91%	27.93%	12.96%	16.06%	46.73%	17.95%

CHARACTERISTICS

ISIN / WKN	DE000SLOSHZ8 / SLOSHZ	Base Value / Base Date	1000 Points / 03.11.2025
Bloomberg / Reuters	/ .STCQW50N	Last Price	4090.28
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		

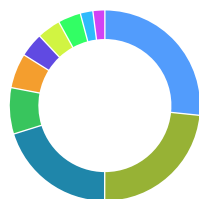
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.44%	2.87%	21.55%	33.91%	40.91%	-1.71%
Performance (p.a.)						-30.90%
Volatility (p.a.)	16.10%	14.86%	14.38%	17.50%	17.89%	18.26%
High	4316.00	4316.00	4316.00	4316.00	4316.00	4316.00
Low	4080.05	3936.42	3385.28	2784.35	2784.35	4087.52
Sharpe Ratio*	-0.57	0.55	3.10	1.74	2.42	-1.91
Max. Drawdown	-5.23%	-5.23%	-5.23%	-12.32%	-12.32%	-5.23%
VaR 95 \ 99				-24.1% \ -34.6%		-28.4% \ -28.4%
CVaR 95 \ 99				-39.7% \ -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).

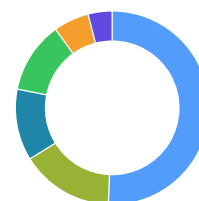
COMPOSITION BY SECTORS

- Healthcare 26.6%
- Non-Energy Materials 23.4%
- Finance 20.1%
- Industrials 7.8%
- Consumer Non-Cyclicals 5.9%
- Utilities 4.1%
- Business Services 4.0%
- Technology 3.9%
- Telecommunications 2.1%
- Energy 2.0%



COMPOSITION BY COUNTRIES

- United States 50.6%
- Canada 15.5%
- France 11.9%
- China 11.9%
- Hong Kong 5.9%
- Others 4.0%



TOP COMPONENTS AS OF 20-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
ARCUTIS BIOTHERAPEUTICS INC	ARQT UW Equity	US	USD	2.26%
MILLICOM INTERNATIONAL CELLULA	TIGO UW Equity	US	USD	2.13%
IDEAYA BIOSCIENCES INC	IDYA UW Equity	US	USD	2.13%
TRAVERE THERAPEUTICS INC	TVTX UQ Equity	US	USD	2.08%
EXELIXIS INC	EXEL UW Equity	US	USD	2.07%
ANGLOGOLD ASHANTI PLC	AU UN Equity	US	USD	2.06%
ANNALY CAPITAL MANAGEMENT INC	NLY UN Equity	US	USD	2.06%
BRIGHTHOUSE FINANCIAL INC	BHF UW Equity	US	USD	2.05%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	2.04%
SHENZHEN INTERNATIONAL HOLDINGS LTD	152 HK Equity	CN	HKD	2.04%

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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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