

# FACTSHEET - Solactive TC Quant WW 50 Index NTR AS OF 02-Apr-2026

## 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	2025	2024	2023	2022	2021
Performance	2.90%	53.59%	27.93%	12.96%	16.06%	46.73%

## CHARACTERISTICS

ISIN / WKN	DE000SLOSHZ8 / SLOSHZ	Base Value / Base Date	1000 Points / 03.11.2025
Bloomberg / Reuters	/ .STCQW50N	Last Price	4587.30
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		

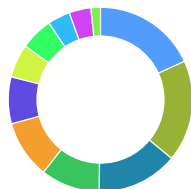
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.47%	3.50%	9.96%	63.82%	2.90%	10.24%
Performance (p.a.)						26.79%
Volatility (p.a.)	22.00%	18.51%	17.29%	18.54%	18.51%	17.44%
High	4704.85	4865.66	4865.66	4865.66	4865.66	4865.66
Low	4350.82	4350.82	4055.31	2784.35	4350.82	4087.52
Sharpe Ratio*	-1.36	0.61	1.02	3.31	0.45	1.32
Max. Drawdown	-7.52%	-10.58%	-10.58%	-10.58%	-10.58%	-10.58%
VaR 95 \ 99				-25.4% \ -42.7%		-28.4% \ -43.0%
CVaR 95 \ 99				-40.9% \ -91.9%		

\* 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).

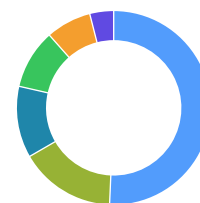
## COMPOSITION BY SECTORS

- Healthcare 18.2%
- Finance 17.8%
- Non-Energy Materials 14.2%
- Utilities 10.3%
- Consumer Non-Cyclicals 10.2%
- Technology 8.2%
- Industrials 5.9%
- Business Services 5.7%
- Telecommunications 3.9%
- Consumer Cyclicals 3.8%
- Energy 1.7%



## COMPOSITION BY COUNTRIES

- United States 50.7%
- Canada 16.0%
- France 11.9%
- Hong Kong 9.9%
- China 7.6%
- Others 4.0%



## TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CONSTELLIUM SE	CSTM UN Equity	US	USD	2.20%
WH GROUP LTD	288 HK Equity	HK	HKD	2.19%
ARROWHEAD PHARMACEUTICALS INC	ARWR UW Equity	US	USD	2.18%
SUNRUN INC	RUN UW Equity	US	USD	2.18%
MILLICOM INTERNATIONAL CELLULA	TIGO UW Equity	US	USD	2.17%
NORTHLAND POWER INC	NPI CT Equity	CA	CAD	2.17%
DXC TECHNOLOGY CO	DXC UN Equity	US	USD	2.10%
DIEBOLD NIXDORF ORD	DBD UN Equity	US	USD	2.09%
EXELIXIS INC	EXEL UW Equity	US	USD	2.09%
NN GROUP NV	NN NA Equity	NL	EUR	2.09%

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