

# FACTSHEET - AS OF 07-Apr-2026

## Solactive GFS Taiwan Low Volatility Index TR

### DESCRIPTION

The Solactive GFS Taiwan Low Volatility Index TR is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Taiwan Large & Mid Cap Index that exhibit Low Volatility characteristics.

### HISTORICAL PERFORMANCE



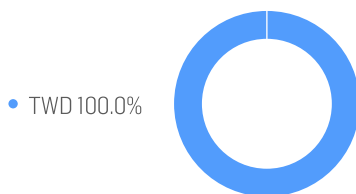
### CHARACTERISTICS

ISIN / WKN	SL0A33	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLTWTT	Last Price	2570.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	TWD	History	Available daily back to 08.05.2006
Index Members	36		

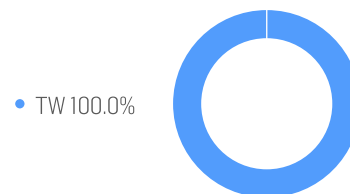
## STATISTICS

TWD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.09%	0.99%	3.05%	14.24%	1.68%	14.12%
Performance (p.a.)						11.34%
Volatility (p.a.)	14.66%	12.59%	10.17%	9.22%	12.19%	14.29%
High	2571.03	2675.28	2675.28	2675.28	2675.28	2675.28
Low	2498.52	2498.52	2435.47	2224.00	2498.52	2111.50
Max. Drawdown	-2.91%	-6.61%	-6.61%	-6.61%	-6.61%	-13.05%
VaR 95 \ 99				-13.6% \ -26.1%		-14.6% \ -32.2%
CVaR 95 \ 99				-21.7% \ -40.2%		-33.1% \ -90.1%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	4.87%
TAIWAN HIGH SPEED RAIL CORP ORD	2633 TT Equity	TW	TWD	3.98%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	3.84%
TAIWAN MOBILE CO LTD	3045 TT Equity	TW	TWD	3.68%
HUA NAN FINANCIAL HOLDING CO ORD	2880 TT Equity	TW	TWD	3.59%
TAIWAN COOPERATIVE FINL HOLDING ORD	5880 TT Equity	TW	TWD	3.48%
CTBC FINANCIAL HOLDING CO LTD	2891 TT Equity	TW	TWD	3.41%
PRESIDENT CHAIN STORE	2912 TT Equity	TW	TWD	3.22%
YUANTA FINANCIAL HLDG (FUHWA) ORD	2885 TT Equity	TW	TWD	3.19%
SINOPAC FINANCIAL HOLDINGS CO ORD	2890 TT Equity	TW	TWD	3.15%

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