

FACTSHEET - AS OF 07-Apr-2026

Solactive GFS Taiwan Dividend Yield USD Index NTR

DESCRIPTION

The Solactive GFS Taiwan Dividend Yield USD Index NTR 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 Dividend Yield characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

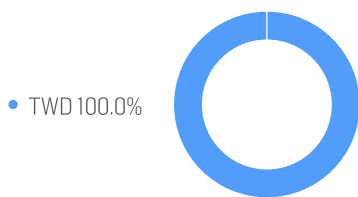
ISIN / WKN	SLOJKY	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDTWUN	Last Price	3061.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	36		

STATISTICS

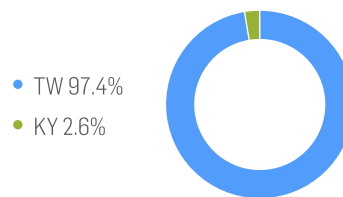
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.47%	1.41%	5.16%	35.55%	4.94%	34.68%
Performance (p.a.)						27.40%
Volatility (p.a.)	25.64%	22.82%	18.82%	17.86%	22.06%	21.47%
High	3186.87	3320.91	3320.91	3320.91	3320.91	3320.91
Low	2988.94	2970.38	2736.00	2236.19	2917.26	2011.99
Sharpe Ratio*	-1.17	0.10	0.38	1.82	0.74	1.11
Max. Drawdown	-6.21%	-10.00%	-10.00%	-10.00%	-10.00%	-19.28%
VaR 95 \ 99				-29.8% \ -46.5%		-29.5% \ -54.0%
CVaR 95 \ 99				-40.3% \ -62.3%		-51.0% \ -107.3%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAISHIN FINANCIAL HOLDINGS CO ORD	2887 TT Equity	TW	TWD	6.09%
CTBC FINANCIAL HOLDING CO LTD	2891 TT Equity	TW	TWD	6.06%
CHINA DEVELOPMENT FINL HOLDING ORD	2883 TT Equity	TW	TWD	6.04%
UNITED MICROELECTRONICS ORD	2303 TT Equity	TW	TWD	5.99%
EVERGREEN MARINE	2603 TT Equity	TW	TWD	5.22%
CATHAY FINANCIAL HOLDING CO LTD ORD	2882 TT Equity	TW	TWD	5.08%
MEDIATEK	2454 TT Equity	TW	TWD	5.08%
FUBON FINL.HLDG.	2881 TT Equity	TW	TWD	4.61%
NOVATEK MICROELECTRONICS CORP ORD	3034 TT Equity	TW	TWD	4.18%
INNOLUX CORP	3481 TT Equity	TW	TWD	4.04%

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