

FACTSHEET - AS OF 07-Apr-2026

Solactive GFS Taiwan Dividend Yield USD Index TR

DESCRIPTION

The Solactive GFS Taiwan Dividend Yield USD 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 Dividend Yield characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

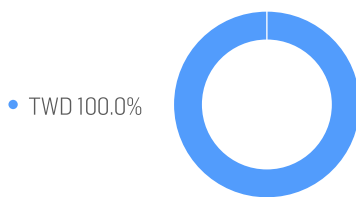
| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOJKZ | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SDTWUT | Last Price | 3378.81 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | 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

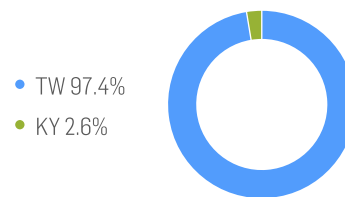
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | -2.46% | 1.42% | 5.21% | 36.80% | 4.97% | 35.96% |
| Performance (p.a.) | | | | | | 28.39% |
| Volatility (p.a.) | 25.64% | 22.82% | 18.82% | 17.85% | 22.07% | 21.47% |
| High | 3516.99 | 3664.92 | 3664.92 | 3664.92 | 3664.92 | 3664.92 |
| Low | 3298.95 | 3278.08 | 3018.44 | 2445.57 | 3218.74 | 2200.37 |
| Sharpe Ratio* | -1.16 | 0.10 | 0.38 | 1.89 | 0.74 | 1.15 |
| Max. Drawdown | -6.20% | -9.99% | -9.99% | -9.99% | -9.99% | -19.27% |
| VaR 95 \ 99 | | | | -29.8% \ -46.5% | | -29.5% \ -54.0% |
| CVaR 95 \ 99 | | | | -40.1% \ -62.3% | | -50.8% \ -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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