

# FACTSHEET - AS OF 07-Apr-2026

## Solactive GFS Taiwan Low Volatility USD Index PR

### DESCRIPTION

The Solactive GFS Taiwan Low Volatility USD Index PR 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	SLOLGU	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLTWUP	Last Price	1672.52
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

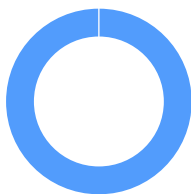
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.99%	-0.59%	-1.65%	12.10%	-0.11%	13.47%
Performance (p.a.)						10.82%
Volatility (p.a.)	19.30%	16.37%	13.03%	13.13%	15.85%	16.78%
High	1679.59	1783.44	1783.44	1783.44	1783.44	1783.44
Low	1614.85	1614.85	1614.85	1484.41	1614.85	1385.85
Sharpe Ratio*	-0.78	-0.37	-0.54	0.66	-0.26	0.43
Max. Drawdown	-4.40%	-9.45%	-9.45%	-9.45%	-9.45%	-13.46%
VaR 95 \ 99				-20.7% \ -34.9%		-20.5% \ -40.8%
CVaR 95 \ 99				-31.0% \ -50.4%		-40.2% \ -92.0%

\* 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).

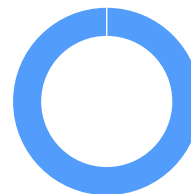
## COMPOSITION BY CURRENCIES

• TWD 100.0%



## COMPOSITION BY COUNTRIES

• TW 100.0%



## 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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