

FACTSHEET - AS OF 06-Apr-2026

Solactive GFS Taiwan Low Volatility USD Index NTR

DESCRIPTION

The Solactive GFS Taiwan Low Volatility 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 Low Volatility characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LQY	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLTWUN	Last Price	2225.58
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		

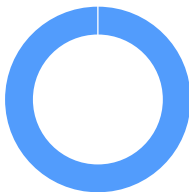
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.84%	-0.90%	-2.27%	14.82%	-0.97%	16.22%
Performance (p.a.)						13.03%
Volatility (p.a.)	19.50%	16.28%	12.97%	13.07%	15.88%	16.78%
High	2254.27	2393.66	2393.66	2393.66	2393.66	2393.66
Low	2167.39	2167.39	2167.39	1928.51	2167.39	1800.46
Sharpe Ratio*	-1.22	-0.45	-0.63	0.87	-0.46	0.56
Max. Drawdown	-4.40%	-9.45%	-9.45%	-9.45%	-9.45%	-13.46%
VaR 95 \ 99				-20.0% \ -34.5%		-19.6% \ -40.8%
CVaR 95 \ 99				-30.4% \ -50.4%		-39.8% \ -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).

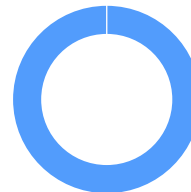
COMPOSITION BY CURRENCIES

• TWD 100.0%



COMPOSITION BY COUNTRIES

• TW 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	4.91%
TAIWAN HIGH SPEED RAIL CORP ORD	2633 TT Equity	TW	TWD	4.03%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	3.82%
TAIWAN MOBILE CO LTD	3045 TT Equity	TW	TWD	3.71%
HUA NAN FINANCIAL HOLDING CO ORD	2880 TT Equity	TW	TWD	3.60%
TAIWAN COOPERATIVE FINL HOLDING ORD	5880 TT Equity	TW	TWD	3.50%
CTBC FINANCIAL HOLDING CO LTD	2891 TT Equity	TW	TWD	3.36%
PRESIDENT CHAIN STORE	2912 TT Equity	TW	TWD	3.19%
YUANTA FINANCIAL HLDG (FUHWA) ORD	2885 TT Equity	TW	TWD	3.17%
FAR EASTONE TELECOM.	4904 TT Equity	TW	TWD	3.12%

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