

FACTSHEET - AS OF 07-May-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



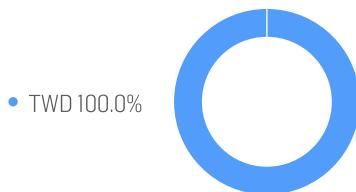
CHARACTERISTICS

ISIN / WKN	SL0A33	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLTWTT	Last Price	2671.69
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		

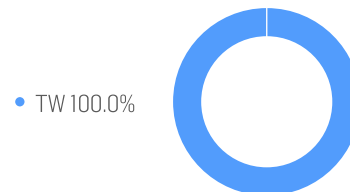
STATISTICS

TWD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.92%	4.13%	8.32%	14.15%	5.66%	18.59%
Performance (p.a.)						13.88%
Volatility (p.a.)	9.21%	12.97%	10.56%	9.15%	11.55%	14.02%
High	2671.69	2675.28	2675.28	2675.28	2675.28	2675.28
Low	2570.94	2498.52	2435.47	2297.89	2498.52	2111.50
Max. Drawdown	-1.83%	-6.61%	-6.61%	-6.61%	-6.61%	-13.05%
VaR 95 \ 99				-13.6% \ -26.1%		-13.6% \ -32.2%
CVaR 95 \ 99				-21.7% \ -40.2%		-32.0% \ -90.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	4.74%
UNITED MICROELECTRONICS ORD	2303 TT Equity	TW	TWD	4.47%
TAIWAN HIGH SPEED RAIL CORP ORD	2633 TT Equity	TW	TWD	3.81%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	3.72%
YUANTA FINANCIAL HLDG (FUHWA) ORD	2885 TT Equity	TW	TWD	3.70%
TAIWAN MOBILE CO LTD	3045 TT Equity	TW	TWD	3.56%
HUA NAN FINANCIAL HOLDING CO ORD	2880 TT Equity	TW	TWD	3.38%
CTBC FINANCIAL HOLDING CO LTD	2891 TT Equity	TW	TWD	3.31%
TAIWAN COOPERATIVE FINL HOLDING ORD	5880 TT Equity	TW	TWD	3.25%
CHINA DEVELOPMENT FINL HOLDING ORD	2883 TT Equity	TW	TWD	3.21%

DISCLAIMER

© Solactive AG, 2026. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.