

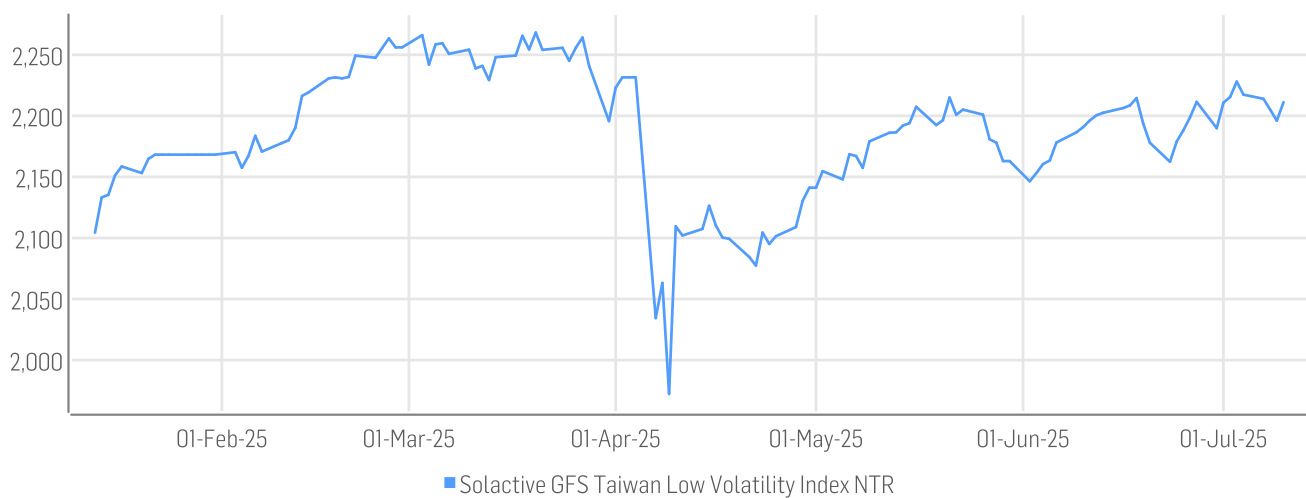
FACTSHEET - AS OF 10-Jul-2025

Solactive GFS Taiwan Low Volatility Index NTR

DESCRIPTION

The Solactive GFS Taiwan Low Volatility 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



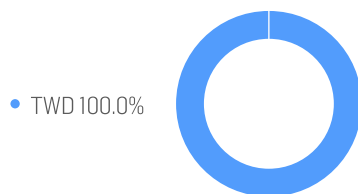
CHARACTERISTICS

ISIN / WKN	SL0A31	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLTWTN	Last Price	2211.19
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	TWD	History	Available daily back to 08.05.2006
Index Members	37		

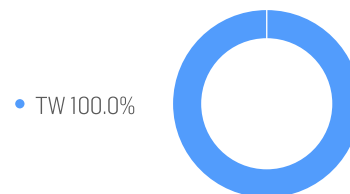
STATISTICS

TWD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.93%	5.19%			5.07%	5.07%
Performance (p.a.)						10.69%
Volatility (p.a.)	8.79%	8.84%			19.56%	19.56%
High	2228.05	2228.05			2268.24	2268.24
Low	2162.39	2077.40			1972.31	1972.31
Max. Drawdown	-2.35%	-3.10%			-13.05%	-13.05%
VaR 95 \ 99						-15.2% \ -71.5%
CVaR 95 \ 99						-49.9% \ -146.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	4.65%
TAIWAN HIGH SPEED RAIL CORP ORD	2633 TT Equity	TW	TWD	4.59%
CHANG HWA COMMERCIAL BANK ORD	2801 TT Equity	TW	TWD	4.43%
E SUN FINANCIAL HOLDING CO ORD	2884 TT Equity	TW	TWD	3.63%
TAIWAN COOPERATIVE FINL HOLDING ORD	5880 TT Equity	TW	TWD	3.56%
FIRST FINANCIAL HOLDING ORD	2892 TT Equity	TW	TWD	3.49%
TAICHUNG COMMERCIAL BANK CO LT	2812 TT Equity	TW	TWD	3.31%
PRESIDENT CHAIN STORE	2912 TT Equity	TW	TWD	3.15%
MEGA FINANCIAL HOLDING CO LTD ORD	2886 TT Equity	TW	TWD	3.14%
TAIWAN FERTILIZE	1722 TT Equity	TW	TWD	3.12%

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