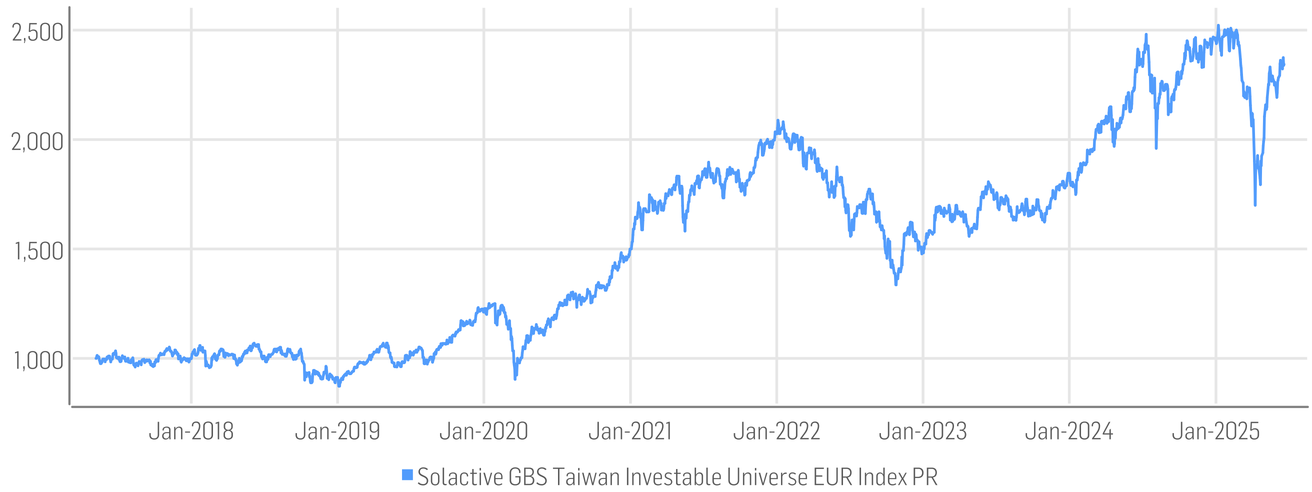
FACTSHEET - Solactive GBS Taiwan Investable Universe EUR Index PR
AS OF 20-Jun-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Taiwan Investable Universe EUR Index PR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Taiwanese market. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-4.37%	32.77%	24.58%	-26.87%	35.12%	23.77%

CHARACTERISTICS

ISIN / WKN	DE000SLOMP68 / SLOMP6	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/.STWIUCEP	Last Price	2344.09
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	574		

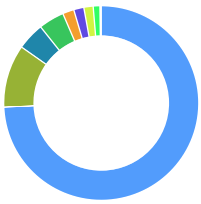
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.55%	5.06%	-1.89%	-0.21%	-4.37%	134.41%
Performance (p.a.)						11.06%
Volatility (p.a.)	17.61%	40.85%	32.22%	28.46%	32.75%	18.88%
High	2374.51	2374.51	2522.41	2522.41	2522.41	2522.41
Low	2192.40	1699.58	1699.58	1699.58	1699.58	873.08
Sharpe Ratio*	1.93	0.50	-0.18	-0.07	-0.34	0.48
Max. Drawdown	-4.29%	-23.99%	-32.62%	-32.62%	-32.62%	-36.04%
VaR 95 \ 99				-41.9% \ -115.2%		-29.6% \ -49.9%
CVaR 95 \ 99				-76.6% \ -146.8%		-46.7% \ -81.6%

* 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).

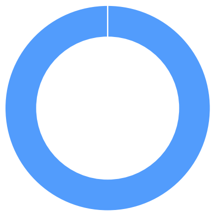
COMPOSITION BY SECTORS

- Technology 74.3%
- Finance 10.4%
- Industrials 4.6%
- Non-Energy Materials 4.2%
- Consumer Non-Cyclicals 1.9%
- Consumer Cyclicals 1.7%
- Telecommunications 1.5%
- Healthcare 1.1%
- Energy 0.1%
- Consumer Services 0.1%
- Business Services 0.0%



COMPOSITION BY COUNTRIES

- Taiwan 100.0%



TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	43.90%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	3.23%
MEDIATEK	2454 TT Equity	TW	TWD	3.18%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.34%
QUANTA COMPUTER	2382 TT Equity	TW	TWD	1.25%
CTBC FINANCIAL HOLDING CO LTD	2891 TT Equity	TW	TWD	1.17%
FUBON FINL.HLDG.	2881 TT Equity	TW	TWD	1.11%
CATHAY FINANCIAL HOLDING CO LTD ORD	2882 TT Equity	TW	TWD	1.04%
UNITED MICROELECTRONICS ORD	2303 TT Equity	TW	TWD	0.96%
ASE TECHNOLOGY HOLDING CO LTD	3711 TT Equity	TW	TWD	0.93%

DISCLAIMER