

FACTSHEET - AS OF 17-May-2021

Solactive GBS Taiwan Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS Taiwan Large & Mid Cap USD Index TR 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Taiwanese market. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

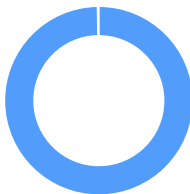
ISIN / WKN	DE000SLA80H1 / SLA80H	Base Value / Base Date	533.68 Points / 08.05.2006
Bloomberg / Reuters	/ .STWLMCUT	Last Price	2123.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	109		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.07%	-5.69%	15.07%	67.43%	5.59%	297.99%
Performance (p.a.)	-	-	-	-	-	9.63%
Volatility (p.a.)	27.35%	23.56%	21.25%	19.64%	22.83%	21.24%
High	2422.18	2422.18	2422.18	2422.18	2422.18	2422.18
Low	2123.98	2123.98	1820.89	1268.59	2011.59	268.62
Sharpe Ratio	-2.51	-0.91	1.54	3.48	0.67	0.44
Max. Drawdown	-12.31%	-12.31%	-12.31%	-12.31%	-12.31%	-60.30%
VaR 95 \ 99				-29.4% \ -54.1%		-34.9% \ -63.6%
CVaR 95 \ 99				-45.4% \ -66.4%		-53.5% \ -80.5%

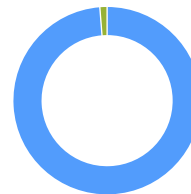
Composition by Currencies

- TWD 99.7%
- USD 0.2%
- HKD 0.0%



Composition by Countries

- TW 98.8%
- KY 1.2%



TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	44.36%
MEDIATEK	2454 TT Equity	TW	TWD	4.42%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	3.88%
UNITED MICROELECTRONICS ORD	2303 TT Equity	TW	TWD	1.65%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.65%
FORMOSA PLASTICS CORP	1301 TT Equity	TW	TWD	1.45%
CHUNGHWA TELECOM CO LTD ORD	2412 TT Equity	TW	TWD	1.43%
CTBC FINANCIAL HOLDING CO LTD	2891 TT Equity	TW	TWD	1.30%
FUBON FINL.HLDG.	2881 TT Equity	TW	TWD	1.30%
NAN YA PLASTIC	1303 TT Equity	TW	TWD	1.23%

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