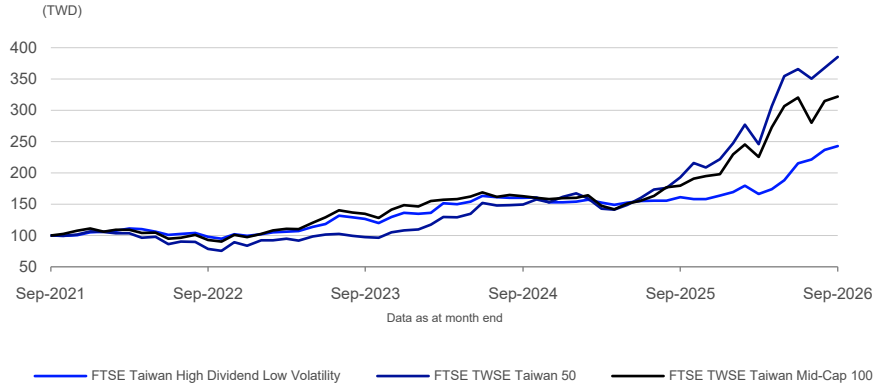
FTSE Taiwan High Dividend Low Volatility Index

Data as at: 30 September 2026

The FTSE High Dividend Low Volatility Index Series is designed to represent the performance of stocks exhibiting characteristics of high dividend yield and low volatility. The constituents of the underlying universe are ranked in descending order by trailing 12 month dividend yield. The top 60 form the index. Constituents are weighted by investable market capitalisation at each annual review.

The FTSE Taiwan High Dividend Low Volatility Index is a market capitalisation weighted index designed to measure the performance of the 40 least-volatile high dividend-yielding stocks within the universe of the FTSE TWSE Taiwan 50 and the FTSE TWSE Mid-Cap 100 Indices with investability adjustments applied. To ensure diversification the weight of each constituent is capped each quarter such that the maximum individual company weight does not exceed 10%.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (TWD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Taiwan High Dividend Low Volatility	12.8	46.0	48.2	50.6	91.9	142.8	24.3	19.4	15.5	16.2	14.4
FTSE TWSE Taiwan 50	5.3	56.6	73.3	99.3	294.8	285.3	58.0	31.0	29.7	27.1	24.1
FTSE TWSE Taiwan Mid-Cap 100	0.5	42.8	62.5	79.3	139.1	222.2	33.7	26.4	27.6	26.4	21.2

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (TWD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Taiwan High Dividend Low Volatility	18.6	15.9	2.3	9.4	5.5	31.0	-5.3	36.9	12.1	7.0
FTSE TWSE Taiwan 50	19.1	18.8	-4.4	33.7	32.3	22.4	-21.5	29.3	49.0	37.5
FTSE TWSE Taiwan Mid-Cap 100	7.3	27.7	-7.5	30.8	28.3	44.4	-12.3	52.1	7.7	23.9

FEATURES

Objective

The index is designed for use in the creation of a range of financial products, indcluding index-linked funds, ETFs, and over-the-counter (OTC) products.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

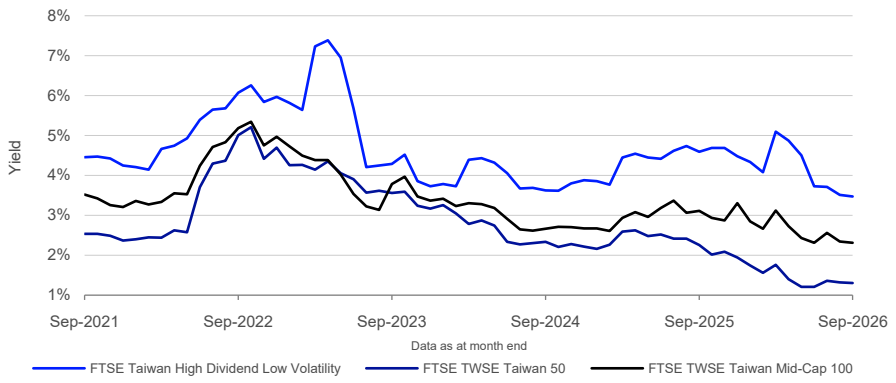
Availability

The index is calculated based on price and total return methodologies.

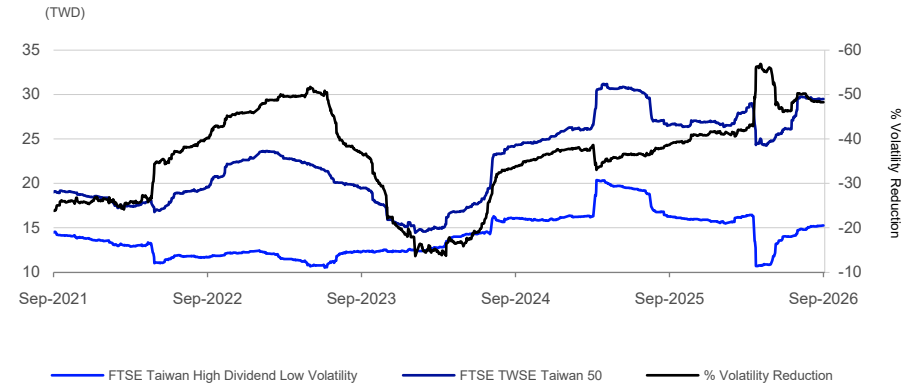
Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Dividend Yield



Annualised Rolling 252 Day Volatility



Return/Risk Ratio and Drawdown - Total Return

Index (TWD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Taiwan High Dividend Low Volatility	3.4	1.5	1.3	1.2	-7.6	-20.4	-20.4	-26.4
FTSE TWSE Taiwan 50	3.5	2.2	1.3	1.2	-15.5	-27.5	-34.0	-34.0
FTSE TWSE Taiwan Mid-Cap 100	3.0	1.3	1.2	1.2	-18.5	-31.0	-31.0	-31.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
CTBC Financial Holding	Banks	1,039,024	10.20
Fubon Financial Holdings	Life Insurance	1,036,436	10.17
Cathay Financial Holding	Life Insurance	1,023,889	10.05
TS Financial Holding	Banks	979,457	9.61
KGI Financial Holding	Life Insurance	609,550	5.98
Mega Financial Holding	Banks	578,772	5.68
Largan Precision	Technology Hardware and Equipment	555,966	5.46
Chunghwa Telecom	Telecommunications Service Providers	545,465	5.35
Realtek Semiconductor	Technology Hardware and Equipment	369,933	3.63
Uni-president Enterprises	Food Producers	365,294	3.59
Totals		**7,103,786**	**69.73**

INFORMATION

Index Universe

FTSE TWSE Taiwan 50 Index + FTSE TWSE Taiwan Mid-Cap 100 Index

Index Launch

21 February 2018

Base Date

19 March 2004

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

TWD, USD, EUR, GBP, JPY, Local

Review Dates

Annually in March

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (TWDm)	Wgt %
10	Technology	10	2,036,886	19.99
15	Telecommunications	3	896,640	8.80
30	Financials	8	5,594,421	54.91
35	Real Estate	2	97,949	0.96
40	Consumer Discretionary	5	431,763	4.24
45	Consumer Staples	2	476,899	4.68
50	Industrials	5	653,213	6.41
Totals		**35**	**10,187,772**	**100.00**

Index Characteristics

Attributes	FTSE Taiwan High Dividend Low Volatility
Number of constituents	35
Net MCap (TWDm)	10,187,772
Dividend Yield %	3.47
Constituent Sizes (Net MCap TWDm)	
Average	291,079
Largest	1,039,024
Smallest	46,077
Median	168,150
Weight of Largest Constituent (%)	10.20
Top 10 Holdings (% Index MCap)	69.73

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