

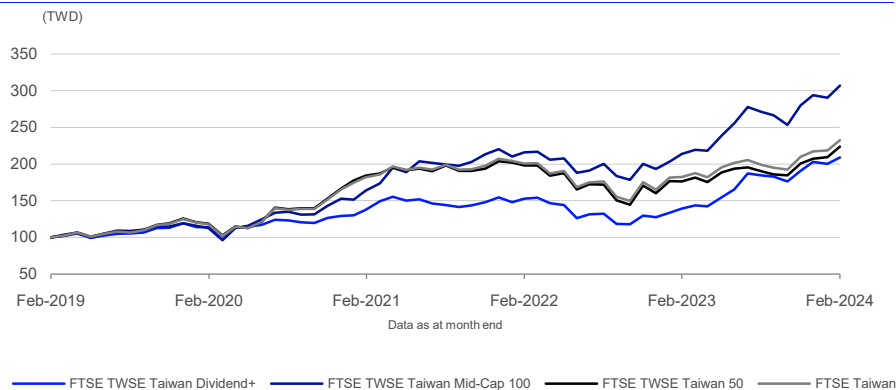
FTSE TWSE Taiwan Dividend+ Index

Data as at: 29 February 2024

FTSE Group has partnered with the Taiwan Stock Exchange (TWSE) to calculate the FTSE TWSE Taiwan Index Series, combining both local knowledge and international indexing capabilities, to create a family of eight indices for both domestic and international investors.

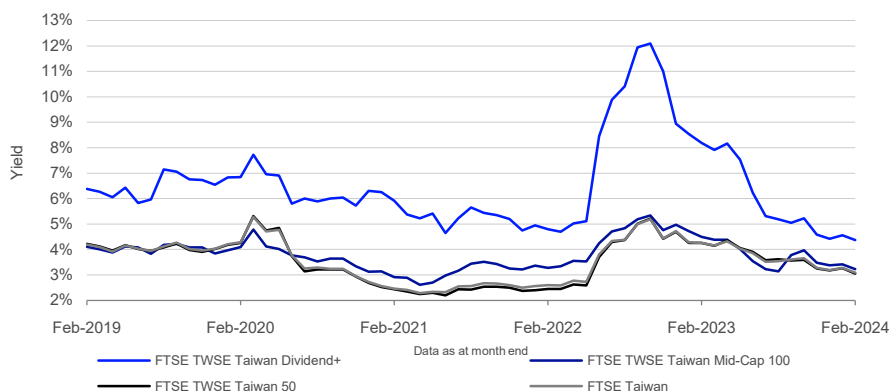
The FTSE TWSE Taiwan Dividend+ Index is a tradable dividend yield weighted index designed to provide a daily measure of performance of the 50 higher yielding stocks within the universe of the FTSE TWSE Taiwan 50 and FTSE TWSE Taiwan Mid-Cap 100 Indices. The index allows investors to capture the long-term effect of higher compounding returns. The index further benefits from lower correlations with traditional market capitalization weighted indices.

5-Year Performance - Total Return



Note: FTSE Taiwan Index, which is displayed in the time-series chart above and in tables below, is part of the FTSE Global Equity Index Series. See www.ftse.com/geis for more information.

5-Year Dividend Yield Breakdown



FEATURES

Coverage

The index is part of the FTSE TWSE Taiwan Index Series that comprises the large cap FTSE TWSE Taiwan 50 Index, the FTSE TWSE Taiwan Mid-Cap 100 Index, the FTSE TWSE Taiwan Technology Index and the FTSE TWSE Taiwan Eight Industries Index. The dividend yield data is based on 1-year dividends per share forecast/estimates from I/B/E/S.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-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, both real time intra-second (calculated every 15 seconds) and end-of-day.

Industry Classification Benchmark (ICB)

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

Performance and Volatility - Total Return

Index (TWD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE TWSE Taiwan Dividend+	9.5	13.2	2.9	49.9	51.9	108.9	15.0	15.9	14.5	15.7	17.5
FTSE TWSE Taiwan Mid-Cap 100	9.6	13.2	4.3	43.4	87.6	206.9	23.3	25.1	14.8	18.2	19.4
FTSE TWSE Taiwan 50	11.6	17.6	8.1	26.9	21.5	123.8	6.7	17.5	14.3	18.3	20.4
FTSE Taiwan	10.9	16.8	6.9	27.4	27.9	132.6	8.5	18.4	13.4	18.1	20.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Taiwan	16.9	-7.4	17.6	18.9	-4.1	33.0	32.1	25.5	-20.5	31.8
FTSE TWSE Taiwan Dividend+	9.2	-5.2	11.9	13.9	1.3	30.3	8.3	19.8	-17.4	59.0
FTSE TWSE Taiwan Mid-Cap 100	4.1	-15.0	7.3	27.7	-7.5	30.8	28.3	44.4	-12.3	52.1
FTSE TWSE Taiwan 50	17.6	-5.7	19.1	18.8	-4.4	33.7	32.3	22.4	-21.5	29.3

Return/Risk Ratio and Drawdown - Total Return

Index (TWD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Taiwan	2.0	0.4	0.9	0.8		-7.9	-32.3	-32.3	-32.3
FTSE TWSE Taiwan Dividend+	3.6	0.9	0.9	0.8		-8.1	-25.8	-26.2	-26.2
FTSE TWSE Taiwan Mid-Cap 100	3.1	1.2	1.3	0.8		-10.9	-21.3	-31.9	-31.9
FTSE TWSE Taiwan 50	1.8	0.3	0.9	0.8		-7.2	-34.0	-34.0	-34.0

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

Correlation - Total Return

	FTSE TWSE Taiwan Dividend+	FTSE TWSE Taiwan Mid-Cap 100	FTSE TWSE Taiwan 50	FTSE Taiwan
FTSE TWSE Taiwan Dividend+	1.000	0.897	0.758	0.790
FTSE TWSE Taiwan Mid-Cap 100		1.000	0.791	0.834
FTSE TWSE Taiwan 50			1.000	0.997
FTSE Taiwan				1.000

Top 10 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
Novatek Microelectronics	Technology Hardware and Equipment	403,958	3.46
MediaTek	Technology Hardware and Equipment	371,944	3.18
Realtek Semiconductor	Technology Hardware and Equipment	340,549	2.92
WPG Holdings	Technology Hardware and Equipment	327,966	2.81
United Microelectronics	Technology Hardware and Equipment	314,511	2.69
Asustek Computer Inc	Technology Hardware and Equipment	310,200	2.66
Compal Electronics	Technology Hardware and Equipment	305,987	2.62
Pegatron	Technology Hardware and Equipment	301,898	2.58
Chicony Electronics	Technology Hardware and Equipment	299,958	2.57
WT Microelectronics	Technology Hardware and Equipment	294,097	2.52
Totals		3,271,069	28.00

INFORMATION

Index Universe

Constituents from FTSE TWSE Taiwan 50 Index and FTSE TWSE Taiwan Mid-Cap 100 Index

Index Launch

15 January 2007

Base Date

30 April 2002

Base Value

5000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

TWD and USD. Real-time in TWD only.

Review Dates

Semi-annually in June and December

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
1010	Technology	31	8,083,817	69.21
1510	Telecommunications	1	144,513	1.24
3010	Banks	4	863,470	7.39
3020	Financial Services	1	282,756	2.42
3510	Real Estate	2	242,437	2.08
4010	Automobiles and Parts	1	267,740	2.29
4020	Consumer Products and Services	1	189,118	1.62
5010	Construction and Materials	1	280,073	2.40
5020	Industrial Goods and Services	4	748,952	6.41
5510	Basic Resources	3	432,955	3.71
5520	Chemicals	1	144,993	1.24
Totals		50	11,680,824	100.00

Index Characteristics

Attributes	FTSE TWSE Taiwan Dividend+	FTSE TWSE Taiwan Mid-Cap 100
Number of constituents	50	100
Net MCap (TWDm)	11,680,824	7,323,784
Dividend Yield %	4.37	3.23
Constituent Sizes (Net MCap TWDm)		
Average	233,616	73,238
Largest	403,958	295,491
Smallest	83,263	9,677
Median	248,957	63,505
Weight of Largest Constituent (%)	3.46	4.03
Top 10 Holdings (% Index MCap)	28	21.83



© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. TWSE is a trade mark of Taiwan Stock Exchange Corporation ("Partner"). All rights in and to the FTSE TWSE Taiwan Index Series ("Index") vest in FTSE Russell® and/or its relevant Partner(s).

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659