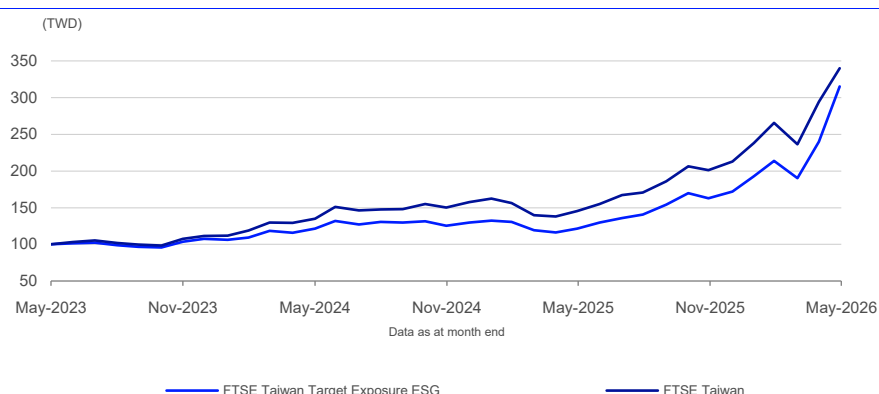


FTSE Taiwan Target Exposure ESG Index

Data as at: 29 May 2026

The FTSE Taiwan Target Exposure ESG Index is designed to deliver defined levels of fixed percentage improvement on ESG Scores and trailing dividend yields. The index also provides balanced exposure to five recognized factors that contribute to equity market performance – Quality, Value, Momentum, Low Volatility and Size.

3-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 Target Exposure ESG	47.3	93.3	83.0	159.7	215.2	219.4	46.6	26.1	25.0	25.5	24.7
FTSE Taiwan	28.1	69.2	59.8	133.7	240.2	246.2	50.4	28.2	23.4	24.1	23.3

* 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)	2021	2022	2023	2024	2025
FTSE Taiwan Target Exposure ESG	30.0	-20.5	27.3	20.7	32.5
FTSE Taiwan	25.5	-20.5	31.8	41.8	34.9

Return/Risk Ratio and Drawdown - Total Return

Index (TWD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Taiwan Target Exposure ESG	6.8	1.8	1.1	1.2	-11.5	-29.2	-29.5	-29.5
FTSE Taiwan	5.4	2.1	1.2	1.2	-11.1	-27.6	-32.3	-32.3

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

Drawdown - based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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.

Capping

Individual company weights are capped at 30% and aggregate weight of the top five constituents is capped at 60% on a semi-annual basis to avoid overconcentration.

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 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	29,315,269	23.21
United Microelectronics	Technology Hardware and Equipment	27,356,043	21.66
ASE Technology Holding	Technology Hardware and Equipment	10,259,307	8.12
Delta Electronics	Electronic and Electrical Equipment	7,197,316	5.70
Nanya Technology	Technology Hardware and Equipment	5,449,584	4.31
Zhen Ding Technology Holding	Technology Hardware and Equipment	5,351,260	4.24
E Ink Holdings	Technology Hardware and Equipment	5,279,062	4.18
Cathay Financial Holding	Life Insurance	4,312,381	3.41
Asustek Computer Inc	Technology Hardware and Equipment	3,896,230	3.08
Vanguard International Semiconductor	Technology Hardware and Equipment	3,188,157	2.52
Totals		101,604,609	80.45

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (TWDm)	Wgt %
10	Technology	34	104,556,992	82.79
15	Telecommunications	3	2,438,044	1.93
30	Financials	10	10,350,800	8.20
40	Consumer Discretionary	3	203,740	0.16
50	Industrials	8	8,655,746	6.85
55	Basic Materials	1	91,088	0.07
Totals		59	126,296,411	100.00

Index Characteristics

Attributes	FTSE Taiwan Target Exposure ESG
Number of constituents	59
Dividend Yield %	1.66
Constituent (Wgt %)	
Average	1.69
Largest	23.21
Median	0.20
Top 10 Holdings (Wgt %)	80.43

INFORMATION**Index Universe**

FTSE Taiwan Index

Index Launch

14 October 2020

Base Date

18 March 2016

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, GBP, USD, EUR, JPY, AUD, CAD, HKD, CNY

Review Dates

Semi-annually in March and September

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