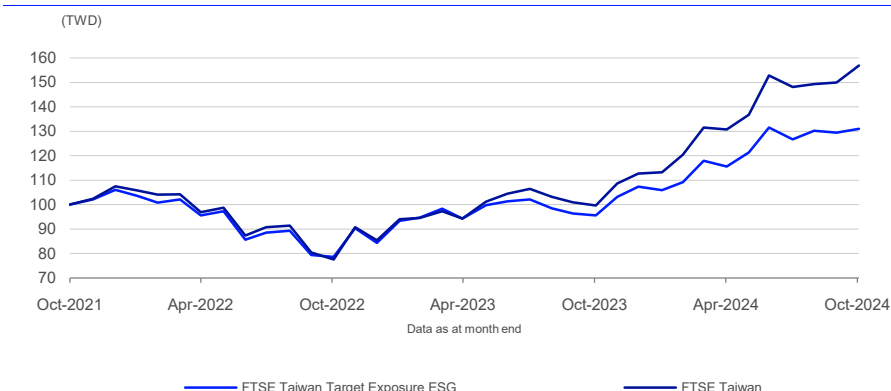


# FTSE Taiwan Target Exposure ESG Index

Data as at: 31 October 2024

The FTSE Taiwan Target Exposure ESG Index is designed to deliver defined levels of fixed percentage improvement on ESG ratings 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	3.5	13.5	22.1	37.1	31.1	143.4	9.4	19.5	21.1	17.8	20.3
FTSE Taiwan	5.8	20.0	39.2	57.5	56.9	159.9	16.2	21.0	22.6	19.2	20.5

\* 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)	2019	2020	2021	2022	2023
FTSE Taiwan Target Exposure ESG	30.4	40.6	30.0	-20.5	27.3
FTSE Taiwan	33.0	32.1	25.5	-20.5	31.8

## 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	1.8	0.5	1.0	-	-18.5	-29.5	-29.5	-
FTSE Taiwan	2.4	0.8	1.0	0.9	-20.3	-32.3	-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	15,638,403	32.73
United Microelectronics	Technology Hardware and Equipment	6,121,893	12.81
ASE Technology Holding	Technology Hardware and Equipment	4,258,765	8.91
Cathay Financial Holding	Life Insurance	1,676,960	3.51
Delta Electronics	Electronic and Electrical Equipment	1,571,177	3.29
Fubon Financial Holdings	Life Insurance	1,570,711	3.29
Taiwan Mobile	Telecommunications Service Providers	1,564,381	3.27
E Ink Holdings	Technology Hardware and Equipment	1,561,070	3.27
Chunghwa Telecom	Telecommunications Service Providers	1,523,213	3.19
Nanya Technology	Technology Hardware and Equipment	1,235,898	2.59
Totals		36,722,470	76.85

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (TWDm)	Wgt %
10	Technology	26	37,462,272	78.40
15	Telecommunications	4	3,133,463	6.56
30	Financials	10	4,274,404	8.95
40	Consumer Discretionary	4	143,608	0.30
50	Industrials	8	2,769,414	5.80
Totals		52	47,783,162	100.00

Index Characteristics

Attributes	FTSE Taiwan Target Exposure ESG
Number of constituents	52
Dividend Yield %	2.97
Constituent (Wgt %)	
Average	1.92
Largest	32.73
Median	0.41
Top 10 Holdings (Wgt %)	76.86

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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