FTSE

FTSE FACTSHEET

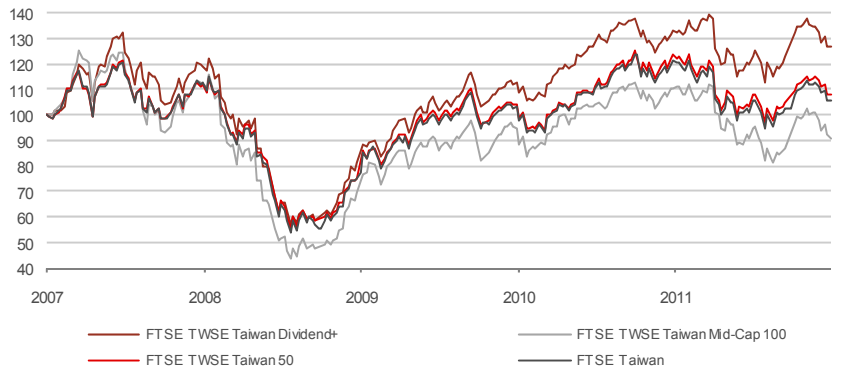
FTSE TWSE Taiwan Dividend+ Index

Data as at: 30 April 2012

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.

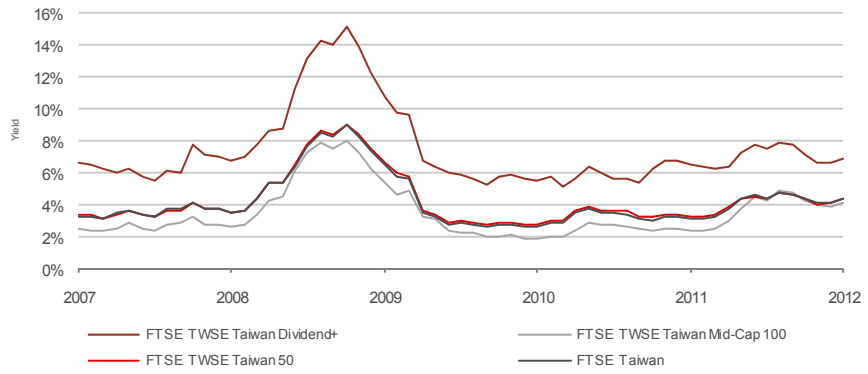
The FTSE TWSE Taiwan Dividend+ Index is a tradable dividend yield weighted index designed to provide a daily measure of performance of the 30 higher yielding stocks within the universe of the FTSE TWSE Taiwan 50 and FTSE TWSE Taiwan Mid-Cap 100 Indices. The index allows investors to capture the long-term effect of higher compounding returns. The index further benefits from lower correlations with traditional market capitalization weighted indices.

5-Year Performance - Total Return (TWD)



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 the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

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

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Freely available index rules are overseen by an independent committee of leading market professionals.

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.

Global Sector Classification

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

Performance and Volatility - Total Return (TWD)

	Performance %						Return %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE TWSE Taiwan Dividend+	-0.8	4.0	8.0	-3.8	56.9	29.0	16.2	5.2	21.2	18.7	25.7
FTSE TWSE Taiwan Mid-Cap 100	-2.5	-3.1	7.9	-16.8	33.9	-7.8	10.2	-1.6	26.4	25.5	32.5
FTSE TWSE Taiwan 50	-0.6	-0.3	5.0	-12.8	37.5	11.8	11.2	2.3	21.7	20.1	24.9
FTSE Taiwan	-0.8	-0.2	5.3	-12.9	36.1	8.8	10.8	1.7	21.8	20.6	25.5

* Returns are annualised
** Volatility - 1YR based on 12 months daily data. 3YR and 5YR based on monthly data

Correlation - Total Return (TWD)

	FTSE TWSE Taiwan Dividend+	FTSE TWSE Taiwan Mid-Cap 100	FTSE TWSE Taiwan 50	FTSE Taiwan
FTSE TWSE Taiwan Dividend+	1.000	0.939	0.908	0.926
FTSE TWSE Taiwan Mid-Cap 100		1.000	0.896	0.925
FTSE TWSE Taiwan 50			1.000	0.997
FTSE Taiwan				1.000

Top 10 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
Taiwan Prosperity Chemical	Chemicals	259,379	6.81
Tsrc	Chemicals	162,305	4.26
Cleanaway	Support Services	157,028	4.12
Oriental Union Chemical	Chemicals	150,058	3.94
Farglory Land Development Co	Real Estate Investment & Services	148,629	3.90
Huaku Development	Real Estate Investment & Services	148,241	3.89
Taiwan Mobile	Mobile Telecommunications	146,099	3.84
Highwealth Construction	Real Estate Investment & Services	143,752	3.77
Chunghwa Telecom	Fixed Line Telecommunications	141,757	3.72
USI	Chemicals	140,851	3.70
Totals		**1,598,098**	**41.95**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
1300	Chemicals	8	1,206,533	31.67
2300	Construction & Materials	1	123,538	3.24
2700	Industrial Goods & Services	3	368,112	9.66
6500	Telecommunications	3	394,892	10.37
8300	Banks	1	109,256	2.87
8600	Real Estate	3	440,621	11.57
9500	Technology	11	1,166,566	30.62
Totals		**30**	**3,809,518**	**100.00**

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 (calculated every 15 seconds) 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 January and July

Index Rules and Vendor Codes

Available at www.ftse.com/taiwan

Index Characteristics

Attributes	FTSE TWSE Taiwan Dividend+	FTSE TWSE Taiwan Mid-Cap 100
Number of constituents	30	100
Net MCap (TWDm)	3,809,518	2,855,113
Constituent Sizes (Net MCap TWDm)		
Average	126,984	28,551
Largest	259,379	92,520
Smallest	73,964	6,938
Median	127,152	21,657
Weight of Largest Constituent (%)	6.81	3.24
Top 10 Holdings (% Index MCap)	41.95	23.20

"FTSE®" is a trade mark of the London Stock Exchange Plc Group companies and is used by FTSE International Limited ("FTSE") under licence. 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 and/or its relevant Partner(s). The Industry Classification Benchmark ("ICB") is owned by FTSE.
All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by FTSE, any Partner or their licensors for any errors or for any loss from use of this publication. Neither FTSE, Partner nor any of their licensors makes any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the name of the Index set out above or the fitness or suitability of the Index for any particular purpose to which it might be put. 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 FTSE. Distribution of FTSE data and the use of FTSE indices to create financial products requires a licence with FTSE and/or its licensors. FTSE does not accept any liability to any person for any loss or damage arising out of any error or omission in the ICB.

Data definitions available from info@ftse.com

For further information visit www.ftse.com, email info@ftse.com or call your local FTSE office:

Beijing +86 (10) 8587 7722
Dubai +971 4 319 9901
Hong Kong +852 2164 3333
London + 44 (0) 20 7866 1810
Milan + 39 02 3604 6953
Mumbai +91 22 6649 4180
New York + 1 888 747 FTSE (3873)
Paris +33 (0)1 53 76 82 89
San Francisco +1 888 747 FTSE (3873)
Sydney +61 (2) 9293 2864
Tokyo +81 (3) 3581 2811