

Press Release

Solactive releases Taiwan Sustainability Index (TWNSI) with National Taipei University College of Business

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Solactive is pleased to announce the launch of the Taiwan Sustainability Index (TWNSI), which tracks the performance of companies that are identified as top corporate sustainability practitioners in Taiwan. The index' development is the first cooperation between Solactive and a higher education institution, the National Taipei University College of Business, which approached Solactive with a proprietary index concept.

Based on the academic research of sustainability factors, the selection of the index components involves a screening of corporate social responsibility (CSR) performance, financial performance, and market quality. Evaluation of over 300 questions covering social, economic, environmental, and disclosure (SEED) dimensions, assigns each company to an individual Total Sustainability Score, which identifies the stock's CSR performance and eventually assesses their eligibility for inclusion in the index.

"For contemporary investors, screenings for ESG aspects like corporate social responsibility become more and more essential when considering their investments strategies, says Timo Pfeiffer, Head of Research at Solactive. "Therefore, it is hardly surprising that our first client from the academic environment, which we are very proud of working with, chose this factor when developing their first index strategy."

The index constituents are weighted according to Free Float Market Capitalization, however, are allowed a maximum weight of 30% for each constituent to avoid concentration risk. Contingent on its current year performance, the index composition is assessed annually.

The President of National Taipei University, Prof. Lee Chen-Jai, also affirms, "The National Taipei University is honored to collaborate with the Taiwan Institute for Sustainable Energy for the development of the Taiwan Sustainability Index (TWNSI). It is also an honor to have Solactive work with us to fulfill the index calculation and publishing via Bloomberg and Reuters. The index highlights the insistence of our College of Business on corporate sustainability teaching and research, which is believed to exert innovative and positive social impact on our financial market."

Solactive AG
German Index Engineering
Guiollettstr. 54
60325 Frankfurt am Main
Germany

Timo Pfeiffer
Head of Research
+49 (69) 719 160-320
pfeiffer@solactive.com

Fabian Colin
Head of Sales
+49 (69) 719 160-220
colin@solactive.com

Phil Wiedbrauck
PR & Communications
+49 (69) 719 160-311
phil.wiedbrauck@solactive.com

For further information, please visit: www.solactive.com

Note to editors

About Solactive

Solactive AG is an innovative index provider that focuses on the development, calculation and distribution of tailor-made indices across all asset classes. As at January 2019, Solactive AG served approximately 400 clients in Europe, America and Asia, with approximately USD 200 billion invested in products linked to indices calculated by the company globally, primarily via 380 exchange-traded funds from a number of well-known providers. Solactive AG was established in 2007 and is headquartered in Frankfurt.

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Solactive AG, Guiollettstr. 54, 60325 Frankfurt am Main, Germany. Registered Office: Frankfurt am Main, Registration Court: Amtsgericht Frankfurt am Main, HRB: 79986, USt-IdNr.: DE 255 598 976. Management Board: Steffen Scheuble, Christian Grabbe, Christian Vollmuth, and Dirk Urmoneit, Head of Supervisory Board: Dr Felix Mühlhäuser.

Solactive AG
German Index Engineering
Guiollettstr. 54
60325 Frankfurt am Main
Germany

Timo Pfeiffer
Head of Research
+49 (69) 719 160-320
pfeiffer@solactive.com

Fabian Colin
Head of Sales
+49 (69) 719 160-220
colin@solactive.com

Phil Wiedbrauck
PR & Communications
+49 (69) 719 160-311
phil.wiedbrauck@solactive.com