

FACTSHEET - AS OF 23-Apr-2021

Taiwan Sustainability Index (PR)

DESCRIPTION

The Taiwan Sustainability Index (TWSI) is composed through collaboration between the National Taipei University College of Business and Taiwan Institute for Sustainable Energy. The Index tracks the price movements in shares of companies which are identified as top companies in corporate sustainability in Taiwan. The Index composition is selected based on screening of corporate social responsibility (CSR) performance, financial performance, and market quality. CSR performance is rated through over 200 questions covering social, economic, environmental, and disclosure (SEED) dimensions. The Index is constructed based on proprietary academic research profiles of sustainability factors. In addition, reputable CSR awards and rankings in Taiwan are taken into account. For each company, a Total Sustainability Score is given through summing up scores linked to CSR questionnaires. The Total Sustainability Score is used to rank the companies within financial and non-financial industries to identify companies eligible for inclusion in the index. The constituents of the index are weighted according to Free Float Market Capitalization, subject to maximum weight of 30% for each constituent. The index composition is being assessed annually based on the current year performance.

HISTORICAL PERFORMANCE



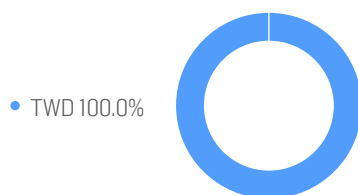
CHARACTERISTICS

ISIN / WKN	TWNSIPP00000 / PP0000	Base Value / Base Date	1000 Points / 11.12.2013
Bloomberg / Reuters	. / .TWNSIPP	Last Price	2557.27
Index Calculator	Solactive AG	Dividends	Price Index
Index Type	Price Return	Calculation	02:00am to 10:50pm (CET), every 15 seconds
Index Currency	TWD	History	Available daily back to 11.12.2013
Index Members	50		

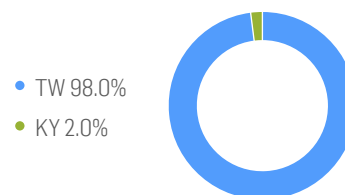
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.99%	21.87%	39.61%	76.55%	22.14%	155.73%
Performance (p.a.)	-	-	-	-	-	13.60%
Volatility (p.a.)	11.64%	13.62%	13.98%	15.50%	13.99%	14.75%
High	2572.14	2572.14	2572.14	2572.14	2572.14	2572.14
Low	2304.04	2050.50	1781.76	1448.44	2050.50	952.76
Sharpe Ratio	22.00	9.04	6.93	5.03	6.50	0.92
Max. Drawdown	-0.83%	-2.90%	-5.05%	-6.00%	-5.05%	-26.66%
VaR 95 \ 99				-20.9% \ -37.7%		-22.3% \ -44.0%
CVaR 95 \ 99				-30.0% \ -46.5%		-34.9% \ -58.8%

Composition by Currencies



Composition by Countries



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