

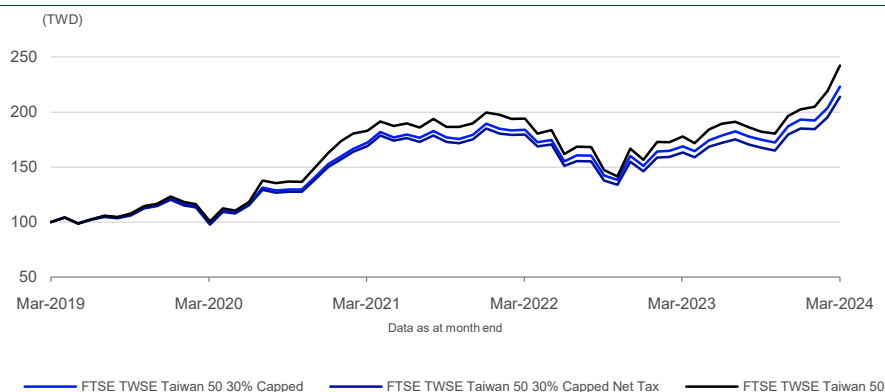
FTSE TWSE Taiwan 50 30% Capped Index

Data as at: 29 March 2024

FTSE Russell 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 indexes for both domestic and international investors.

The FTSE TWSE Taiwan 50 30% Capped Index will contain the same constituents as the FTSE TWSE Taiwan 50 Index but each constituent company weight is capped at 30% at the quarterly review.

5-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 TWSE Taiwan 50 30% Capped | 15.6 | 27.7 | 15.6 | 32.2 | 29.7 | 123.3 | 9.0 | 17.4 | 12.6 | 16.8 | 19.1 |
| FTSE TWSE Taiwan 50 30% Capped Net Tax | 15.5 | 27.5 | 15.5 | 31.0 | 26.4 | 113.9 | 8.1 | 16.4 | 12.6 | 16.9 | 19.2 |
| FTSE TWSE Taiwan 50 | 19.5 | 33.0 | 19.5 | 36.2 | 32.4 | 142.2 | 9.8 | 19.4 | 14.8 | 18.5 | 20.8 |

* 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) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|--|------|------|------|------|------|------|------|------|-------|------|
| FTSE TWSE Taiwan 50 30% Capped | 17.6 | -5.7 | 19.1 | 18.8 | -4.3 | 31.7 | 25.7 | 24.1 | -20.2 | 27.7 |
| FTSE TWSE Taiwan 50 30% Capped Net Tax | 17.0 | -6.4 | 18.1 | 17.8 | -5.1 | 30.5 | 24.8 | 23.3 | -21.1 | 26.7 |
| FTSE TWSE Taiwan 50 | 17.6 | -5.7 | 19.1 | 18.8 | -4.4 | 33.7 | 32.3 | 22.4 | -21.5 | 29.3 |

Return/Risk Ratio and Drawdown - Total Return

| Index (TWD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE TWSE Taiwan 50 30% Capped | 2.7 | 0.5 | 0.9 | 0.9 | -6.5 | -30.1 | -30.1 | -30.1 |
| FTSE TWSE Taiwan 50 30% Capped Net Tax | 2.6 | 0.5 | 0.9 | 0.8 | -6.6 | -30.8 | -30.8 | -30.8 |
| FTSE TWSE Taiwan 50 | 2.6 | 0.5 | 0.9 | 0.9 | -7.2 | -34.0 | -34.0 | -34.0 |

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

Drawdown - based on daily data

FEATURES

Coverage

The FTSE TWSE Taiwan 50 Index represents over 70% of the Taiwanese market.

Objective

The indexes are designed for 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.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, both real time and end-of-day. A net of tax version of the index is also available.

Industry Classification Benchmark (ICB)

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

Top 5 Constituents

| Constituent | ICB Sector | Net MCap (TWDm) | Wgt % |
|------------------------------------|-------------------------------------|-----------------|-------|
| Taiwan Semiconductor Manufacturing | Technology Hardware and Equipment | 7,132,055 | 28.74 |
| Hon Hai Precision Industry | Technology Hardware and Equipment | 1,788,950 | 7.21 |
| MediaTek | Technology Hardware and Equipment | 1,777,557 | 7.16 |
| Quanta Computer | Technology Hardware and Equipment | 780,426 | 3.15 |
| Delta Electronics | Electronic and Electrical Equipment | 736,246 | 2.97 |
| Totals | | 12,215,233 | 49.23 |

ICB Supersector Breakdown

| | | FTSE TWSE Taiwan 50 30% Capped | | | FTSE TWSE Taiwan 50 | | |
|----------|---------------------------------------|--------------------------------|-----------------|--------|---------------------|-----------------|--------|
| ICB Code | ICB Supersector | No. of Cons | Net MCap (TWDm) | Wgt % | No. of Cons | Net MCap (TWDm) | Wgt % |
| 1010 | Technology | 19 | 15,761,492 | 63.52 | 19 | 27,325,842 | 75.11 |
| 1510 | Telecommunications | 4 | 1,056,996 | 4.26 | 4 | 1,056,996 | 2.91 |
| 3010 | Banks | 10 | 3,049,139 | 12.29 | 10 | 3,049,139 | 8.38 |
| 3020 | Financial Services | 2 | 611,273 | 2.46 | 2 | 611,273 | 1.68 |
| 3030 | Insurance | 3 | 1,206,447 | 4.86 | 3 | 1,206,447 | 3.32 |
| 4040 | Retailers | 1 | 209,093 | 0.84 | 1 | 209,093 | 0.57 |
| 4510 | Food Beverage and Tobacco | 1 | 371,308 | 1.50 | 1 | 371,308 | 1.02 |
| 4520 | Personal Care Drug and Grocery Stores | 1 | 149,501 | 0.60 | 1 | 149,501 | 0.41 |
| 5010 | Construction and Materials | 1 | 212,536 | 0.86 | 1 | 212,536 | 0.58 |
| 5020 | Industrial Goods and Services | 4 | 1,318,009 | 5.31 | 4 | 1,318,009 | 3.62 |
| 5510 | Basic Resources | 1 | 294,570 | 1.19 | 1 | 294,570 | 0.81 |
| 5520 | Chemicals | 2 | 479,479 | 1.93 | 2 | 479,479 | 1.32 |
| 6010 | Energy | 1 | 94,806 | 0.38 | 1 | 94,806 | 0.26 |
| Totals | | 50 | 24,814,649 | 100.00 | 50 | 36,378,999 | 100.00 |

Index Characteristics

| Attributes | FTSE TWSE Taiwan 50 30% Capped | FTSE TWSE Taiwan 50 |
|-----------------------------------|--------------------------------|---------------------|
| Number of constituents | 50 | 50 |
| Net MCap (TWDm) | 24,814,649 | 36,378,999 |
| Dividend Yield % | 3.35 | 2.79 |
| Constituent Sizes (Net MCap TWDm) | | |
| Average | 496,293 | 727,580 |
| Largest | 7,132,055 | 18,696,405 |
| Smallest | 78,332 | 78,332 |
| Median | 249,206 | 249,206 |
| Weight of Largest Constituent (%) | 28.74 | 51.39 |
| Top 10 Holdings (% Index MCap) | 60.44 | 73.01 |

INFORMATION

Index Universe

FTSE TWSE Taiwan 50 Index

Index Launch

7 October 2019

Base Date

30 April 2002

Base Value

5000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Via FTP and email

Currency

TWD and USD. Real-time in TWD only

Review Dates

Quarterly in March, June, September and December

History

Available from April 2002



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