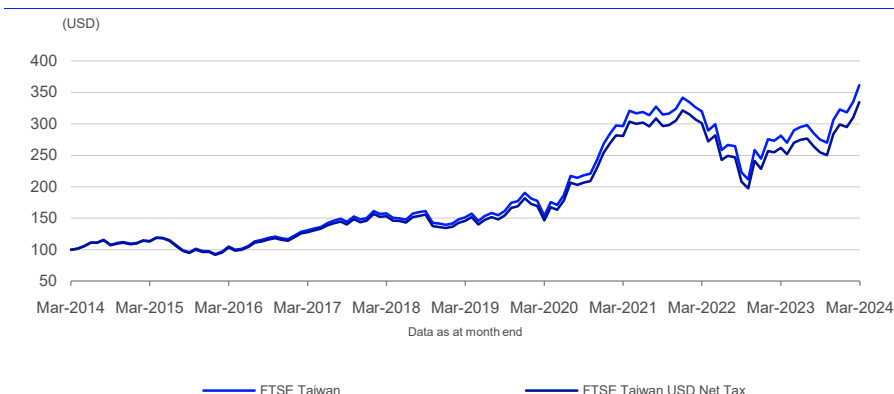


FTSE Taiwan Index (USD)

Data as at: 29 March 2024

The FTSE Taiwan Index is part of a range of indexes designed to help Asia investors benchmark their investments. The FTSE Taiwan index is a market-capitalisation weighted index representing the performance of Taiwanese large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

10-Year Performance - Total Return



Performance and Volatility - Total Return

| Index (USD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|-------------------------|----------|------|------|------|------|-------|--------------|------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Taiwan | 11.9 | 31.4 | 11.9 | 28.5 | 21.8 | 138.7 | 6.8 | 19.0 | 15.9 | 21.2 | 24.1 |
| FTSE Taiwan USD Net Tax | 11.8 | 31.2 | 11.8 | 27.6 | 19.1 | 129.4 | 6.0 | 18.1 | 15.9 | 21.2 | 24.2 |

* 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 % (USD) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|-------------------------|------|-------|------|------|------|------|------|------|-------|------|
| FTSE Taiwan | 10.2 | -10.9 | 19.9 | 28.7 | -7.2 | 36.4 | 40.9 | 27.5 | -28.4 | 32.0 |
| FTSE Taiwan USD Net Tax | 9.6 | -11.6 | 18.9 | 27.8 | -8.0 | 35.1 | 39.9 | 26.7 | -29.1 | 31.1 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Taiwan | 1.8 | 0.3 | 0.8 | 0.7 | -12.0 | -42.2 | -42.2 | -42.2 |
| FTSE Taiwan USD Net Tax | 1.7 | 0.3 | 0.7 | 0.7 | -12.2 | -42.7 | -42.7 | -42.7 |

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 99% 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 indexes are investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

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. 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 10 Constituents

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|------------------------------------|--------------------------------------|-----------------|-------|
| Taiwan Semiconductor Manufacturing | Technology Hardware and Equipment | 584,199 | 44.27 |
| Hon Hai Precision Industry | Technology Hardware and Equipment | 55,899 | 4.24 |
| MediaTek | Technology Hardware and Equipment | 55,543 | 4.21 |
| Quanta Computer | Technology Hardware and Equipment | 24,386 | 1.85 |
| Delta Electronics | Electronic and Electrical Equipment | 23,005 | 1.74 |
| United Microelectronics | Technology Hardware and Equipment | 19,119 | 1.45 |
| CTBC Financial Holding | Banks | 18,808 | 1.43 |
| ASE Technology Holding | Technology Hardware and Equipment | 17,177 | 1.30 |
| Fubon Financial Holdings | Life Insurance | 16,851 | 1.28 |
| Chunghwa Telecom | Telecommunications Service Providers | 14,965 | 1.13 |
| Totals | | 829,952 | 62.89 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010 | Technology | 55 | 969,097 | 73.44 |
| 1510 | Telecommunications | 5 | 34,101 | 2.58 |
| 2010 | Health Care | 2 | 4,305 | 0.33 |
| 3010 | Banks | 12 | 99,021 | 7.50 |
| 3020 | Financial Services | 3 | 20,295 | 1.54 |
| 3030 | Insurance | 4 | 41,076 | 3.11 |
| 3510 | Real Estate | 1 | 1,701 | 0.13 |
| 4010 | Automobiles and Parts | 4 | 5,250 | 0.40 |
| 4020 | Consumer Products and Services | 5 | 12,050 | 0.91 |
| 4040 | Retailers | 2 | 7,421 | 0.56 |
| 4050 | Travel and Leisure | 2 | 4,417 | 0.33 |
| 4510 | Food Beverage and Tobacco | 1 | 11,602 | 0.88 |
| 4520 | Personal Care Drug and Grocery Stores | 1 | 4,671 | 0.35 |
| 5010 | Construction and Materials | 2 | 9,797 | 0.74 |
| 5020 | Industrial Goods and Services | 16 | 64,600 | 4.90 |
| 5510 | Basic Resources | 2 | 9,911 | 0.75 |
| 5520 | Chemicals | 4 | 17,366 | 1.32 |
| 6010 | Energy | 1 | 2,962 | 0.22 |
| Totals | | 122 | 1,319,644 | 100.00 |

Index Characteristics

| Attributes | FTSE Taiwan |
|-------------------------|-------------|
| Number of constituents | 122 |
| Dividend Yield % | 2.86 |
| Constituent (Wgt %) | |
| Average | 0.82 |
| Largest | 44.27 |
| Median | 0.30 |
| Top 10 Holdings (Wgt %) | 62.90 |

INFORMATION

Index Universe

FTSE All-World Index

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

History

Available from May 2000

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