

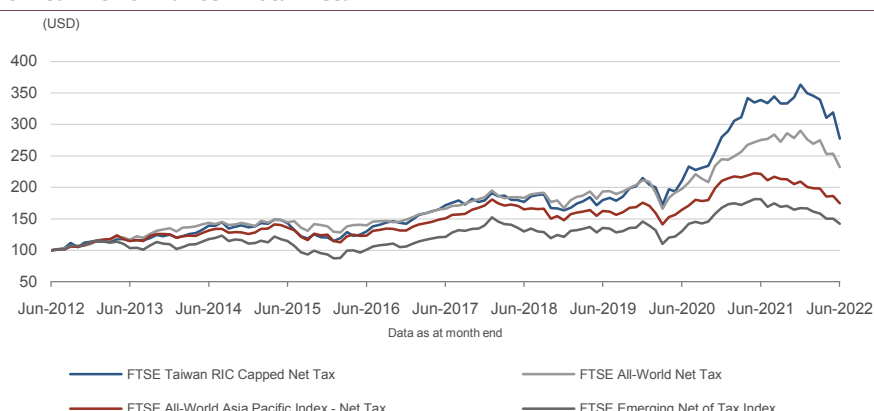
FTSE Taiwan RIC Capped Index

Data as at: 30 June 2022

The FTSE Global RIC Capped Indexes are market-capitalization weighted indexes designed to limit concentration in any single security to help users meet the Regulated Investment Company (RIC) concentration requirements for US registered funds. The FTSE Global RIC Capped Indexes are a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

The FTSE Taiwan RIC Capped Index represents the performance of Taiwan large and mid capitalization stocks. Securities are weighted based on their free float-adjusted market capitalization and reviewed semi-annually. To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

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 RIC Capped	-18.0	-23.4	-23.4	-17.4	58.0	68.6	16.5	11.0	18.4	20.2	19.1
FTSE Taiwan RIC Capped Net Tax	-18.3	-23.7	-23.7	-18.2	54.0	61.5	15.5	10.1	18.4	20.2	19.1
FTSE All-World	-15.4	-19.8	-19.8	-15.2	21.6	43.5	6.7	7.5	15.9	20.3	16.3
FTSE All-World Net Tax	-15.5	-20.0	-20.0	-15.6	19.9	40.0	6.2	7.0	15.9	20.3	16.3
FTSE Asia Pacific	-11.8	-16.5	-16.5	-21.0	8.3	17.5	2.7	3.3	15.8	18.2	14.4
FTSE All-World Asia Pacific Index - Net Tax	-11.9	-16.7	-16.7	-21.2	7.3	15.7	2.4	3.0	15.8	18.2	14.4
FTSE Emerging	-10.2	-14.8	-14.8	-21.2	6.0	19.2	2.0	3.6	18.5	20.9	16.8
FTSE Emerging Net of Tax Index	-10.3	-15.0	-15.0	-21.6	4.9	17.1	1.6	3.2	18.5	20.8	16.8

* 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

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% 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 index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Capping

To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the indexes weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

Transparency

The index uses a transparent, rules-based construction process. 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. Net of tax indexes are 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.

Year-on-Year Performance - Total Return

Index % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Taiwan RIC Capped	18.0	10.3	10.2	-11.2	18.8	27.3	-7.8	32.4	31.4	30.6
FTSE Taiwan RIC Capped Net Tax	17.1	9.7	9.6	-11.9	17.9	26.3	-8.7	31.1	30.4	29.8
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9
FTSE All-World Net Tax	16.5	22.7	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0	18.4
FTSE Asia Pacific	17.5	11.8	0.7	-0.8	5.6	30.9	-13.5	19.2	20.1	-0.1
FTSE All-World Asia Pacific Index - Net Tax	17.3	11.6	0.4	-1.1	5.3	30.5	-13.8	18.8	19.8	-0.4
FTSE Emerging	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1
FTSE Emerging Net of Tax Index	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Taiwan RIC Capped	-0.9	0.9	0.6	0.7	-24.5	-29.4	-29.4	-29.7
FTSE Taiwan RIC Capped Net Tax	-1.0	0.8	0.5	0.7	-24.8	-29.4	-29.4	-30.2
FTSE All-World	-0.9	0.3	0.5	0.7	-21.9	-33.7	-33.7	-33.7
FTSE All-World Net Tax	-1.0	0.3	0.4	0.7	-22.0	-33.7	-33.7	-33.7
FTSE Asia Pacific	-1.3	0.1	0.2	0.5	-22.6	-30.3	-31.7	-31.7
FTSE All-World Asia Pacific Index - Net Tax	-1.3	0.1	0.2	0.4	-22.8	-30.4	-32.2	-32.2
FTSE Emerging	-1.1	0.1	0.2	0.3	-23.7	-33.4	-35.1	-35.7
FTSE Emerging Net of Tax Index	-1.1	0.1	0.2	0.2	-23.9	-33.4	-35.6	-36.0

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

Top 10 Constituents - FTSE Taiwan RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	196,246	20.06
Hon Hai Precision Industry	Technology Hardware and Equipment	57,486	5.88
MediaTek	Technology Hardware and Equipment	42,806	4.38
Formosa Plastics Corp	General Industrials	23,350	2.39
Delta Electronics	Technology Hardware and Equipment	21,148	2.16
Nan Ya Plastics	Chemicals	20,711	2.12
Chunghwa Telecom	Telecommunications Service Providers	20,507	2.10
United Microelectronics	Technology Hardware and Equipment	20,257	2.07
CTBC Financial Holding	Banks	20,126	2.06
Cathay Financial Holding	Life Insurance	18,588	1.90
Totals		441,224	45.10

ICB Industry Breakdown - FTSE Taiwan RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	48	521,700	53.32
15	Telecommunications	5	41,814	4.27
20	Health Care	2	3,005	0.31
30	Financials	19	195,628	20.00
35	Real Estate	1	5,086	0.52
40	Consumer Discretionary	13	41,051	4.20
45	Consumer Staples	2	20,955	2.14
50	Industrials	15	82,089	8.39
55	Basic Materials	8	61,400	6.28
60	Energy	1	5,658	0.58
Totals		114	978,385	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

29 September 2017

Base Date

16 June 2000

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

History

Available from June 2000

Index Characteristics

Attributes	FTSE Taiwan RIC Capped
Number of constituents	114
Net MCap (USDm)	978,385
Dividend Yield %	4.28
Constituent Sizes (Net MCap USDm)	
Average	8,582
Largest	196,246
Smallest	232
Median	4,492
Weight of Largest Constituent (%)	20.06
Top 10 Holdings (% Index MCap)	45.10

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S. A. S. ("BR"). All rights reserved. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE", "Russell", "FTSE Russell", "FTSE4Good", "ICB", "The Yield Book", "Beyond Ratings" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 8823 3521