

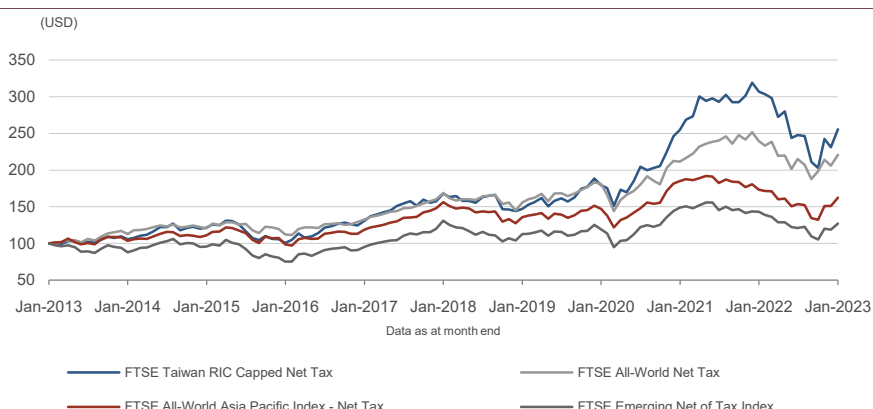
# FTSE Taiwan RIC Capped Index

Data as at: 31 January 2023

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	25.8	3.2	10.6	-15.9	46.1	58.9	13.5	9.7	22.9	22.7	22.1
FTSE Taiwan RIC Capped Net Tax	25.8	3.0	10.6	-16.8	42.5	52.2	12.5	8.8	22.9	22.7	22.1
FTSE All-World Net Tax	11.1	2.6	7.1	-7.9	21.9	30.5	6.8	5.5	18.9	21.5	17.9
FTSE All-World Asia Pacific Index - Net Tax	22.9	5.8	7.5	-6.2	10.4	4.0	3.4	0.8	17.9	19.5	16.6
FTSE Emerging	21.0	5.2	7.0	-10.7	7.7	-1.1	2.5	-0.2	19.5	21.6	18.2
FTSE Emerging Net of Tax Index	21.0	5.0	7.0	-11.1	6.5	-2.8	2.1	-0.6	19.5	21.6	18.2

\* 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

## 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE Taiwan RIC Capped	10.3	10.2	-11.2	18.8	27.3	-7.8	32.4	31.4	30.6	-26.9
FTSE Taiwan RIC Capped Net Tax	9.7	9.6	-11.9	17.9	26.3	-8.7	31.1	30.4	29.8	-27.6
FTSE All-World Net Tax	22.7	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0	18.4	-18.1
FTSE All-World Asia Pacific Index - Net Tax	11.6	0.4	-1.1	5.3	30.5	-13.8	18.8	19.8	-0.4	-16.4
FTSE Emerging	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9
FTSE Emerging Net of Tax Index	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2	-17.3

## 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	-0.7	0.5	0.4	0.6	-37.1	-38.2	-38.2	-38.2
FTSE Taiwan RIC Capped Net Tax	-0.7	0.5	0.4	0.6	-37.8	-38.9	-38.9	-38.9
FTSE All-World	-	-	-	-	-	-	-	-
FTSE All-World Net Tax	-0.4	0.3	0.3	0.6	-23.8	-33.7	-33.7	-33.7
FTSE Asia Pacific	-	-	-	-	-	-	-	-
FTSE All-World Asia Pacific Index - Net Tax	-0.3	0.2	0.0	0.3	-27.5	-34.7	-34.7	-34.7
FTSE Emerging	-0.5	0.1	0.0	0.2	-28.8	-34.8	-34.8	-35.7
FTSE Emerging Net of Tax Index	-0.6	0.1	0.0	0.1	-29.0	-35.3	-35.3	-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	210,332	20.90
Hon Hai Precision Industry	Technology Hardware and Equipment	52,519	5.22
MediaTek	Technology Hardware and Equipment	47,155	4.69
Delta Electronics	Technology Hardware and Equipment	27,560	2.74
United Microelectronics	Technology Hardware and Equipment	25,220	2.51
Fubon Financial Holdings	Life Insurance	19,593	1.95
Chunghwa Telecom	Telecommunications Service Providers	18,888	1.88
Nan Ya Plastics	Chemicals	18,792	1.87
CTBC Financial Holding	Banks	18,300	1.82
China Steel	Industrial Metals and Mining	17,230	1.71
<b>Totals</b>		<b>455,589</b>	<b>45.27</b>

## ICB Industry Breakdown - FTSE Taiwan RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	49	562,028	55.85
15	Telecommunications	5	38,454	3.82
20	Health Care	2	4,055	0.40
30	Financials	19	193,228	19.20
35	Real Estate	1	4,645	0.46
40	Consumer Discretionary	13	44,733	4.45
45	Consumer Staples	2	20,932	2.08
50	Industrials	15	71,883	7.14
55	Basic Materials	8	61,353	6.10
60	Energy	1	5,055	0.50
<b>Totals</b>		<b>115</b>	<b>1,006,367</b>	<b>100.00</b>

## 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	115
Net MCap (USDm)	1,006,367
Dividend Yield %	5.03
Constituent Sizes (Net MCap USDm)	
Average	8,751
Largest	210,332
Smallest	207
Median	4,552
Weight of Largest Constituent (%)	20.90
Top 10 Holdings (% Index MCap)	45.27

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