

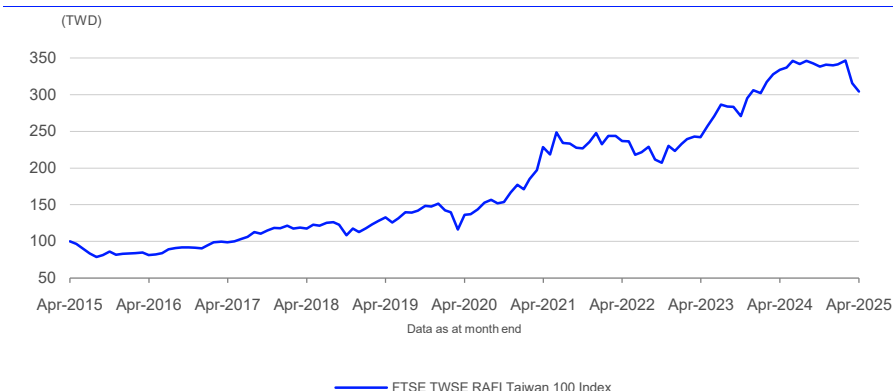
FTSE TWSE RAFI™ Taiwan 100 Index

Data as at: 30 April 2025

FTSE partners with Research Affiliates on the FTSE RAFI Index Series. Index constituents are weighted using a composite of fundamental factors, including total cash dividends, free cash flow, total sales and book equity value. Prices and market values are not determinants of the index weights. Consequently the indices are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The FTSE TWSE RAFI Taiwan 100 Index comprises the next 100 Taiwanese companies outside the FTSE TWSE Taiwan 50 Index with the largest RAFI fundamental scores, selected from the FTSE Global Equity Index Series (excluding stocks listed on FTO - Taiwan (Taipei OTC)).

10-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 RAFI Taiwan 100 Index	-10.9	-10.0	-10.6	-8.9	28.6	123.5	8.7	17.5	23.5	22.0	16.9

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE TWSE RAFI Taiwan 100 Index	-15.8	8.9	30.1	-4.1	34.2	16.9	39.9	-9.9	37	11.1

Return/Risk Ratio and Drawdown - Total Return

Index (TWD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE TWSE RAFI Taiwan 100 Index	-0.4	0.4	1.0	0.7		-27.2	-27.2	-27.2	-33.3

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

Drawdown - based on daily data

FEATURES

Coverage

The next 100 eligible Taiwanese companies after the FTSE TWSE Taiwan 50 Index, representing nearly 20% of the market.

Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

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.

Industry Classification Benchmark (ICB)

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

Methodology

See www.ftserussell.com for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
Shanghai Commercial & Savings Bank	Banks	212,976	2.43
Chicony Electronics	Technology Hardware and Equipment	177,993	2.03
First Financial Holding	Banks	170,909	1.95
President Chain Store	Personal Care, Drug and Grocery Stores	167,829	1.92
WT Microelectronics	Technology Hardware and Equipment	167,545	1.91
WPG Holdings	Technology Hardware and Equipment	165,658	1.89
Nanya Technology	Technology Hardware and Equipment	164,989	1.89
Tripod Technology Corp	Technology Hardware and Equipment	158,043	1.81
Far Eastern New Century Corporation	General Industrials	153,776	1.76
Synnex Technology International	Technology Hardware and Equipment	152,244	1.74
Totals		1,691,962	19.33

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
1010	Technology	46	4,083,042	46.65
1510	Telecommunications	4	350,403	4.00
3010	Banks	6	801,328	9.16
3020	Financial Services	2	162,484	1.86
3510	Real Estate	4	286,894	3.28
4010	Automobiles and Parts	4	290,188	3.32
4020	Consumer Products and Services	9	586,386	6.70
4040	Retailers	2	126,578	1.45
4050	Travel and Leisure	1	148,852	1.70
4520	Personal Care, Drug and Grocery Stores	1	167,829	1.92
5010	Construction and Materials	4	450,790	5.15
5020	Industrial Goods and Services	13	927,461	10.60
5510	Basic Resources	2	183,367	2.10
5520	Chemicals	1	55,604	0.64
6010	Energy	1	131,367	1.50
Totals		100	8,752,573	100.00

Index Characteristics

Attributes	FTSE TWSE RAFI Taiwan 100
Number of constituents	100
Dividend Yield %	3.63
Constituent (Wgt %)	
Average	1.00
Largest	2.43
Median	0.81
Top 10 Holdings (Wgt %)	19.33

INFORMATION

Index Universe

FTSE Taiwan Index

Index Launch

27 October 2008

Base Date

26 March 2008

Base Value

5000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

TWD and USD. Real time in TWD only

Review Dates

Annually in March



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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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 7228 5659