

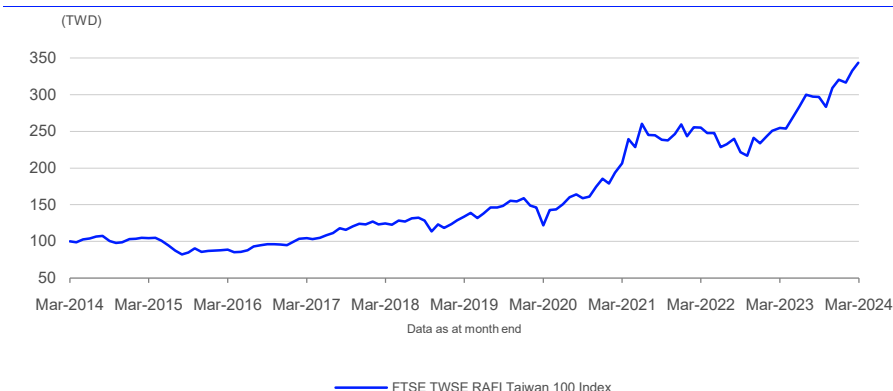
# FTSE TWSE RAFI™ Taiwan 100 Index

Data as at: 29 March 2024

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	7.1	15.7	7.1	34.9	66.4	156.6	18.5	20.7	12.3	18.3	20.2

\* 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 % (TWD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE TWSE RAFI Taiwan 100 Index	5	-15.8	8.9	30.1	-4.1	34.2	16.9	39.9	-9.9	37

## 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	3.1	1.1	1.0	0.8		-6.9	-19.8	-33.3	-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](http://www.ftserussell.com) for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
Radiant Opto-Electronics Corp	Technology Hardware and Equipment	176,470	2.19
SinoPac Financial Holdings Co. Ltd.	Banks	162,179	2.01
King Yuan Electronics	Technology Hardware and Equipment	155,601	1.93
Far EasTone Telecommunications	Telecommunications Service Providers	153,116	1.90
EVA Airways	Travel and Leisure	152,869	1.89
Taiwan Mobile	Telecommunications Service Providers	152,630	1.89
Cheng Shin Rubber Industry	Automobiles and Parts	151,014	1.87
First Financial Holding	Banks	148,574	1.84
Supreme Electronics	Technology Hardware and Equipment	147,786	1.83
Compeq Manufacturing	Technology Hardware and Equipment	144,027	1.79
Totals		1,544,264	19.14

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
1010	Technology	37	3,058,522	37.91
1510	Telecommunications	6	576,665	7.15
3010	Banks	8	833,936	10.34
3020	Financial Services	1	50,148	0.62
3030	Insurance	1	108,749	1.35
3510	Real Estate	2	111,292	1.38
4010	Automobiles and Parts	4	331,211	4.11
4020	Consumer Products and Services	11	790,604	9.80
4040	Retailers	1	75,095	0.93
4050	Travel and Leisure	2	286,809	3.56
4510	Food, Beverage and Tobacco	1	49,826	0.62
4520	Personal Care, Drug and Grocery Stores	1	117,339	1.45
5010	Construction and Materials	3	230,916	2.86
5020	Industrial Goods and Services	13	913,613	11.32
5510	Basic Resources	5	255,663	3.17
5520	Chemicals	3	207,607	2.57
6010	Energy	1	69,728	0.86
Totals		100	8,067,722	100.00

Index Characteristics

Attributes	FTSE TWSE RAFI Taiwan 100
Number of constituents	100
Dividend Yield %	3.37
Constituent (Wgt %)	
Average	1.00
Largest	2.19
Median	0.84
Top 10 Holdings (Wgt %)	19.14

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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