Methodology of TPEx 200 Total Return Index Daily Return Leveraged 2X Index

1.Index Name：TPEx 200 Total Return Index Daily Return Leveraged 2X Index

2.Base Date：2019.12.31.

3.Base Point：10,000.00

4.Target Index：TPEx 200 Total Return Index

5. Index Algorithm

TPEx 200 Total Return Index Daily Return Leveraged 2X Index=

The index level on T-1 day×(1+ L × the latest return of the TPEx 200 Total Return Index on T day)

L=Leveraged ratio, 2.

TPEx 200 Total Return Index= (The latest index level on T day/ the closing index level on T-1 day)

6.Calculation Frequency: Every 5 seconds during Taipei Exchange stock market trading hours.

7.Index Level Reset：If the closing level of TPEx 200 Total Return Index Daily Return Leveraged 2X Index is below 100 on the T day, the index level would be reset on third trading day after T day. The reset formula would be multiply the Index level on the T day by 100.