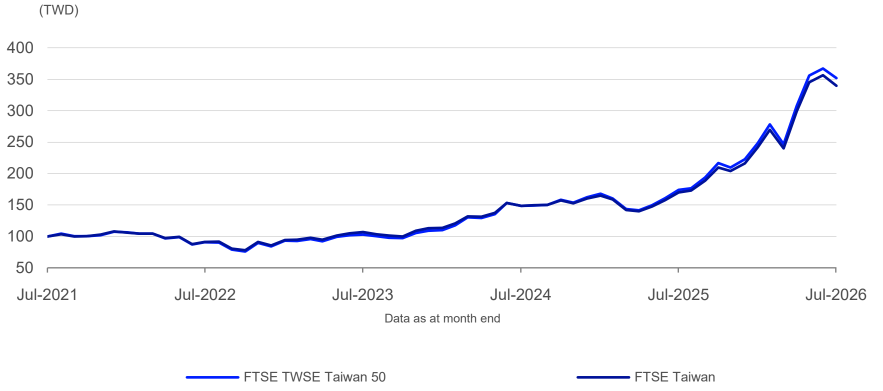
FTSE TWSE Taiwan 50 Index

Data as at: 31 July 2026

FTSE Group has partnered with the Taiwan Stock Exchange (TWSE) to calculate the FTSE TWSE Taiwan Index Series, combining both local knowledge and international indexing capabilities, to create a family of eight indices for both domestic and international investors.

The FTSE TWSE Taiwan 50 is the headline index, representing the performance of the top 50 Taiwanese companies by market capitalisation that meet the relevant investability screening requirements set by FTSE.

5-Year Performance - Total Return



Note: FTSE Taiwan Index, which is displayed in the time-series chart above and in tables below, is part of the FTSE Global Equity Index Series. See www.ftse.com/geis for more information.

Performance and Volatility - Total Return

Index (TWD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE TWSE Taiwan 50	14.4	41.8	57.8	102.1	242.4	252.0	50.7	28.6	29.9	26.2	24.2
FTSE Taiwan	13.7	40.5	57.2	100.2	218.2	239.9	47.1	27.7	28.2	25.9	23.4

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE TWSE Taiwan 50	19.1	18.8	-4.4	33.7	32.3	22.4	-21.5	29.3	49.0	37.5
FTSE Taiwan	17.6	18.9	-4.1	33.0	32.1	25.5	-20.5	31.8	41.8	34.9

Return/Risk Ratio and Drawdown - Total Return

Index (TWD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE TWSE Taiwan 50	3.6	1.8	1.2	1.2	-15.5	-27.5	-34.0	-34.0
FTSE Taiwan	3.4	1.7	1.2	1.2	-15.6	-27.6	-32.3	-32.3

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

FEATURES

Coverage

The FTSE TWSE Taiwan 50 Index represents over 70% of the Taiwanese market.

Objective

The indices are designed for 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.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The indices are calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark

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

Top 5 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	58,859,758	60.69
MediaTek	Technology Hardware and Equipment	5,214,286	5.38
Delta Electronics	Electronic and Electrical Equipment	3,155,109	3.25
Hon Hai Precision Industry	Technology Hardware and Equipment	3,047,450	3.14
ASE Technology Holding	Technology Hardware and Equipment	1,834,630	1.89
Totals		**72,111,233**	**74.35**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
1010	Technology	27	81,157,455	83.68
1510	Telecommunications	4	1,923,348	1.98
3010	Banks	8	4,821,970	4.97
3020	Financial Services	1	748,092	0.77
3030	Insurance	3	2,528,749	2.61
4510	Food Beverage and Tobacco	1	363,325	0.37
5020	Industrial Goods and Services	3	4,147,122	4.28
5510	Basic Resources	1	431,438	0.44
5520	Chemicals	1	782,780	0.81
6010	Energy	1	80,931	0.08
Totals		**50**	**96,985,209**	**100.00**

Index Characteristics

Attributes	FTSE TWSE Taiwan 50	FTSE Taiwan
Number of constituents	50	132
Net MCap (TWDm)	96,985,209	106,844,908
Dividend Yield %	1.36	1.49
Constituent Sizes (Net MCap TWDm)		
Average	1,939,704	809,431
Largest	58,859,758	58,859,758
Smallest	80,931	15,509
Median	529,662	167,665
Weight of Largest Constituent (%)	60.69	55.09
Top 10 Holdings (% Index MCap)	80.59	73.16

INFORMATION

Index Universe

TWSE Board Universe

Index Launches

29 October 2002

Base Date

30 April 2002

Base Value

5000

Investability Screen

Free-float adjusted and liquidity screened

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

Quarterly in March, June, September and December

History

Available from April 1997

TAIWAN
STOCK EXCHANGE

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