

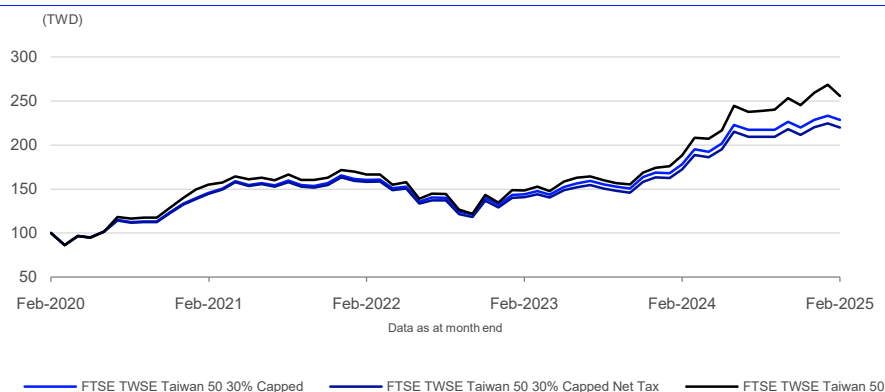
FTSE TWSE Taiwan 50 30% Capped Index

Data as at: 28 February 2025

FTSE Russell 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 indexes for both domestic and international investors.

The FTSE TWSE Taiwan 50 30% Capped Index will contain the same constituents as the FTSE TWSE Taiwan 50 Index but each constituent company weight is capped at 30% at the quarterly review.

5-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 Taiwan 50 30% Capped	4.0	5.1	0.0	28.4	42.7	128.6	12.6	18.0	22.7	18.1	19.2
FTSE TWSE Taiwan 50 30% Capped Net Tax	3.9	5.0	-0.1	27.7	39.1	119.9	11.6	17.1	22.7	18.2	19.3
FTSE TWSE Taiwan 50	4.3	7.2	-1.3	36.0	53.7	156.0	15.4	20.7	26.3	20.3	21.2

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE TWSE Taiwan 50 30% Capped	-5.7	19.1	18.8	-4.3	31.7	25.7	24.1	-20.2	27.7	35.5
FTSE TWSE Taiwan 50 30% Capped Net Tax	-6.4	18.1	17.8	-5.1	30.5	24.8	23.3	-21.1	26.7	34.7
FTSE TWSE Taiwan 50	-5.7	19.1	18.8	-4.4	33.7	32.3	22.4	-21.5	29.3	49.0

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 30% Capped	1.3	0.7	0.9	0.8	-19.2	-27.2	-30.1	-30.1
FTSE TWSE Taiwan 50 30% Capped Net Tax	1.3	0.7	0.9	0.8	-19.3	-28.0	-30.8	-30.8
FTSE TWSE Taiwan 50	1.4	0.8	1.0	0.9	-21.1	-29.8	-34.0	-34.0

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 indexes 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 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. A net of tax version of the index is 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.

Top 5 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	7,845,620	29.42
MediaTek	Technology Hardware and Equipment	2,242,173	8.41
Hon Hai Precision Industry	Technology Hardware and Equipment	2,074,960	7.78
Delta Electronics	Electronic and Electrical Equipment	867,949	3.26
Fubon Financial Holdings	Life Insurance	749,865	2.81
Totals		13,780,567	51.68

ICB Supersector Breakdown

		FTSE TWSE Taiwan 50 30% Capped			FTSE TWSE Taiwan 50		
ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %	No. of Cons	Net MCap (TWDm)	Wgt %
1010	Technology	19	17,141,087	64.29	19	34,258,453	78.25
1510	Telecommunications	4	1,152,501	4.32	4	1,152,501	2.63
2010	Health Care	1	162,566	0.61	1	162,566	0.37
3010	Banks	9	3,007,362	11.28	9	3,007,362	6.87
3020	Financial Services	2	607,622	2.28	2	607,622	1.39
3030	Insurance	3	1,666,171	6.25	3	1,666,171	3.81
4040	Retailers	1	201,614	0.76	1	201,614	0.46
4510	Food Beverage and Tobacco	1	390,473	1.46	1	390,473	0.89
4520	Personal Care Drug and Grocery Stores	1	137,380	0.52	1	137,380	0.31
5010	Construction and Materials	1	233,077	0.87	1	233,077	0.53
5020	Industrial Goods and Services	4	1,359,043	5.10	4	1,359,043	3.10
5510	Basic Resources	1	275,381	1.03	1	275,381	0.63
5520	Chemicals	2	276,553	1.04	2	276,553	0.63
6010	Energy	1	52,791	0.20	1	52,791	0.12
Totals		50	26,663,621	100.00	50	43,780,988	100.00

Index Characteristics

Attributes	FTSE TWSE Taiwan 50 30% Capped	FTSE TWSE Taiwan 50
Number of constituents	50	50
Net MCap (TWDm)	26,663,621	43,780,988
Constituent Sizes (Net MCap TWDm)		
Average	533,272	875,620
Largest	7,845,620	24,962,986
Smallest	52,791	52,791
Median	258,597	258,597
Weight of Largest Constituent (%)	29.42	57.02
Top 10 Holdings (% Index MCap)	63.03	77.48

INFORMATION

Index Universe

FTSE TWSE Taiwan 50 Index

Index Launch

7 October 2019

Base Date

30 April 2002

Base Value

5000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day indexes 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 2002



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