

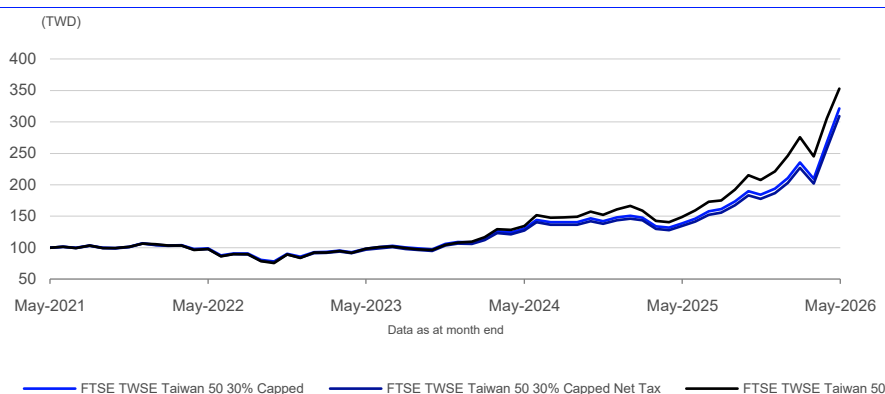
# FTSE TWSE Taiwan 50 30% Capped Index

Data as at: 29 May 2026

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	36.5	74.3	65.5	131.8	226.0	221.4	48.3	26.3	23.1	24.2	22.9
FTSE TWSE Taiwan 50 30% Capped Net Tax	36.5	74.1	65.5	130.3	219.1	209.4	47.2	25.3	23.1	24.2	23.0
FTSE TWSE Taiwan 50	28.0	69.9	59.5	137.5	259.2	253.1	53.2	28.7	25.0	24.4	24.1

\* 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 30% Capped	19.1	18.8	-4.3	31.7	25.7	24.1	-20.2	27.7	35.5	31.3
FTSE TWSE Taiwan 50 30% Capped Net Tax	18.1	17.8	-5.1	30.5	24.8	23.3	-21.1	26.7	34.7	30.3
FTSE TWSE Taiwan 50	19.1	18.8	-4.4	33.7	32.3	22.4	-21.5	29.3	49.0	37.5

## 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	6.0	2.0	1.1	1.2	-11.0	-26.8	-30.1	-30.1
FTSE TWSE Taiwan 50 30% Capped Net Tax	6.0	1.9	1.1	1.1	-11.0	-27.0	-30.8	-30.8
FTSE TWSE Taiwan 50	5.8	2.2	1.2	1.2	-11.5	-27.5	-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	14,395,500	26.07
MediaTek	Technology Hardware and Equipment	6,310,808	11.43
Delta Electronics	Electronic and Electrical Equipment	4,703,158	8.52
Hon Hai Precision Industry	Technology Hardware and Equipment	3,510,779	6.36
ASE Technology Holding	Technology Hardware and Equipment	1,996,433	3.62
<b>Totals</b>		<b>30,916,679</b>	<b>56.00</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	FTSE TWSE Taiwan 50 30% Capped			FTSE TWSE Taiwan 50		
		No. of Cons	Net MCap (TWDm)	Wgt %	No. of Cons	Net MCap (TWDm)	Wgt %
1010	Technology	23	39,027,820	70.69	23	81,809,432	83.49
1510	Telecommunications	4	2,044,666	3.70	4	2,044,666	2.09
2010	Health Care	1	99,490	0.18	1	99,490	0.10
3010	Banks	8	3,738,798	6.77	8	3,738,798	3.82
3020	Financial Services	1	646,865	1.17	1	646,865	0.66
3030	Insurance	3	2,066,943	3.74	3	2,066,943	2.11
4040	Retailers	1	134,636	0.24	1	134,636	0.14
4510	Food Beverage and Tobacco	1	352,149	0.64	1	352,149	0.36
5020	Industrial Goods and Services	4	6,057,642	10.97	4	6,057,642	6.18
5510	Basic Resources	2	499,020	0.90	2	499,020	0.51
5520	Chemicals	1	481,446	0.87	1	481,446	0.49
6010	Energy	1	60,960	0.11	1	60,960	0.06
<b>Totals</b>		<b>50</b>	<b>55,210,436</b>	<b>100.00</b>	<b>50</b>	<b>97,992,048</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE TWSE Taiwan 50 30% Capped	FTSE TWSE Taiwan 50
Number of constituents	50	50
Net MCap (TWDm)	55,210,436	97,992,048
Dividend Yield %	1.48	1.21
Constituent Sizes (Net MCap TWDm)		
Average	1,104,209	1,959,841
Largest	14,395,500	57,177,113
Smallest	60,960	60,960
Median	471,861	471,861
Weight of Largest Constituent (%)	26.07	58.35
Top 10 Holdings (% Index MCap)	68.46	82.23

**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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