

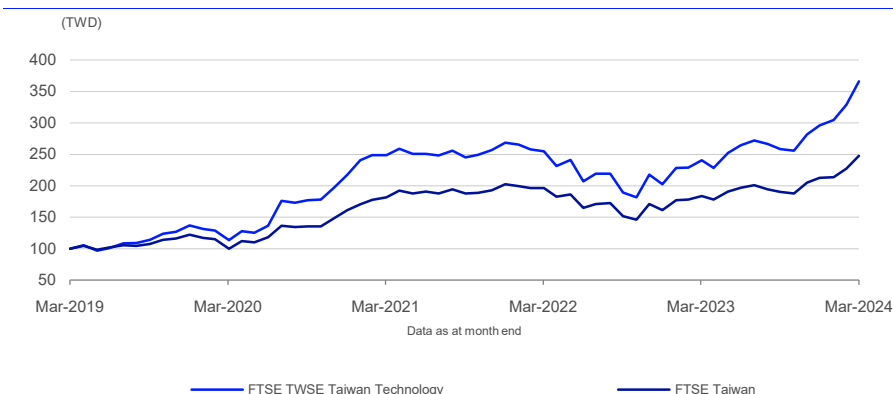
FTSE TWSE Taiwan Technology Index

Data as at: 29 March 2024

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 Technology Index comprises all the information technology stocks from the FTSE TWSE Taiwan 50 and FTSE TWSE Taiwan Mid-Cap 100 Indices. The Taiwanese information technology sector is the largest industry sector and represents nearly 30% of the market.

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 Technology	23.8	41.7	23.8	52.3	47.4	266.3	13.8	29.6	17.8	22.2	25.3
FTSE Taiwan	16.7	30.3	16.7	35.1	36.7	147.9	11.0	19.9	13.6	18.2	20.3

* 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 Taiwan Technology	29.2	-9.3	21.7	27.2	-4.2	50.2	59.2	23.4	-24.6	46.1
FTSE Taiwan	16.9	-7.4	17.6	18.9	-4.1	33.0	32.1	25.5	-20.5	31.8

Return/Risk Ratio and Drawdown - Total Return

Index (TWD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE TWSE Taiwan Technology	3.2	0.6	1.2	1.0		-7.8	-37.9	-37.9	-37.9
FTSE Taiwan	2.5	0.6	1.0	0.9		-7.9	-32.3	-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

All information technology stocks in the FTSE TWSE 50 and FTSE TWSE Mid Cap 100 indices.

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 10 Constituents

Constituent	ICB Sector	Net MCap (TWDm)	Wgt %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	18,696,405	59.65
Hon Hai Precision Industry	Technology Hardware and Equipment	1,788,950	5.71
MediaTek	Technology Hardware and Equipment	1,777,557	5.67
Quanta Computer	Technology Hardware and Equipment	780,426	2.49
United Microelectronics	Technology Hardware and Equipment	611,886	1.95
ASE Technology Holding	Technology Hardware and Equipment	549,709	1.75
Wistron Corp	Technology Hardware and Equipment	356,539	1.14
Novatek Microelectronics	Technology Hardware and Equipment	345,488	1.10
Asustek Computer Inc	Technology Hardware and Equipment	302,746	0.97
Realtek Semiconductor	Technology Hardware and Equipment	266,180	0.85
Totals		25,475,886	81.27

Index Characteristics

Attributes	FTSE TWSE Taiwan Technology	FTSE Taiwan
Number of constituents	65	122
Net MCap (TWDm)	31,345,578	42,233,240
Dividend Yield %	2.60	2.86
Constituent Sizes (Net MCap TWDm)		
Average	482,240	346,174
Largest	18,696,405	18,696,405
Smallest	10,295	3,026
Median	108,717	124,662
Weight of Largest Constituent (%)	59.65	44.27
Top 10 Holdings (% Index MCap)	81.27	62.89

INFORMATION

Index Universe

FTSE TWSE Taiwan 50 Index and FTSE TWSE Taiwan Mid-Cap 100 Index

Index Launch

29 November 2004

Base Date

30 April 2003

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 31 March 1999



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