

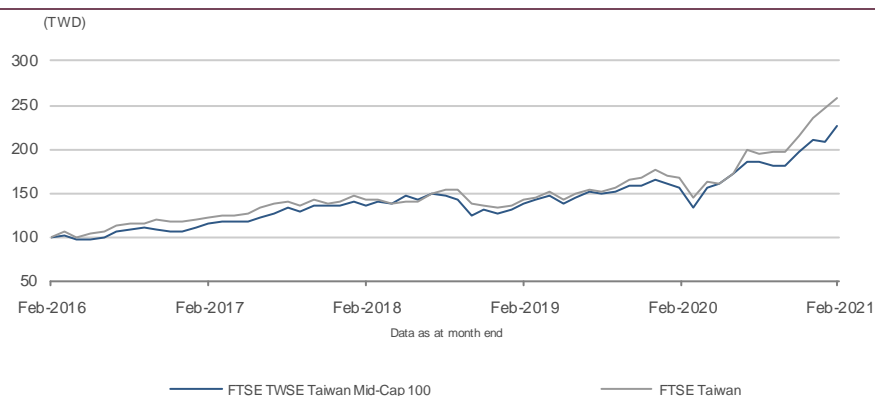
FTSE TWSE Taiwan Mid-Cap 100 Index

Data as at: 26 February 2021

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 Mid-Cap 100 Index comprises the next 100 Taiwanese companies after the FTSE TWSE Taiwan 50 Index by market capitalisation. The index predominantly measures growth sectors and represents nearly 20% 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 Mid-Cap 100	14.0	21.3	7.1	45.2	65.6	125.5	18.3	17.7	23.1	18.7	16.7
FTSE Taiwan	19.7	32.0	10.0	54.1	81.1	157.9	21.9	20.9	22.5	17.7	16.2

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE TWSE Taiwan Mid-Cap 100	-23.4	12.9	18.9	4.1	-15.0	7.3	27.7	-7.5	30.8	28.3
FTSE Taiwan	-16.6	13.1	13.2	16.9	-7.4	17.6	18.9	-4.1	33.0	32.1

Return/Risk Ratio and Drawdown - Total Return

Index (TWD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE TWSE Taiwan Mid-Cap 100	1.9	1.0	1.1	0.5	-27.7	-31.9	-31.9	-31.9
FTSE Taiwan	2.2	1.3	1.3	0.8	-23.6	-28.0	-28.0	-28.0

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

Drawdown - based on daily data

FEATURES

Coverage

The next 100 Taiwanese companies after the FTSE TWSE Taiwan 50 Index, representing nearly 20% of the 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 %
AU Optronics	Technology Hardware & Equipment	166,237	3.13
Airtac International Group	Industrial Engineering	143,016	2.70
Innolux	Electronic & Electrical Equipment	142,702	2.69
Accton Technology	Technology Hardware & Equipment	139,032	2.62
Lite-On Technology	Electronic & Electrical Equipment	126,250	2.38
Totals		717,237	13.52

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
0500	Oil & Gas	1	29,739	0.56
1300	Chemicals	2	75,440	1.42
1700	Basic Resources	2	75,361	1.42
2300	Construction & Materials	3	93,524	1.76
2700	Industrial Goods & Services	32	2,028,206	38.23
3300	Automobiles & Parts	3	57,743	1.09
3500	Food & Beverage	3	95,359	1.80
3700	Personal & Household Goods	8	448,749	8.46
5300	Retail	3	121,687	2.29
5700	Travel & Leisure	2	72,476	1.37
6500	Telecommunications	1	13,860	0.26
8300	Banks	4	138,203	2.60
8500	Insurance	2	144,890	2.73
8600	Real Estate	3	105,701	1.99
8700	Financial Services	3	67,364	1.27
9500	Technology	28	1,737,373	32.75
Totals		100	5,305,675	100.00

Index Characteristics

Attributes	FTSE TWSE Taiwan Mid-Cap 100	FTSE Taiwan
Number of constituents	100	105
Net MCap (TWDm)	5,305,675	31,802,754
Dividend Yield %	2.91	2.46
Constituent Sizes (Net MCap TWDm)		
Average	53,057	302,883
Largest	166,237	14,543,132
Smallest	5,914	5,914
Median	42,962	106,550
Weight of Largest Constituent (%)	3.13	45.73
Top 10 Holdings (% Index MCap)	23.98	64.37

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



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