

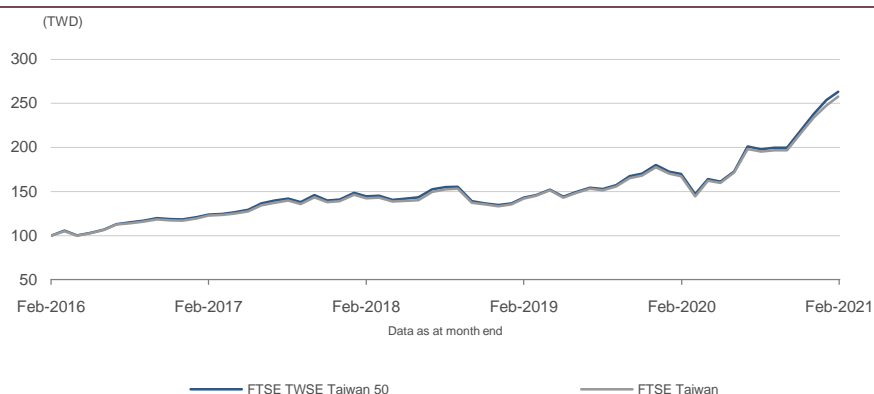
# FTSE TWSE Taiwan 50 Index

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 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](http://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	20.4	33.2	10.6	55.0	82.3	163.3	22.2	21.4	23.8	18.1	16.4
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 50	-15.5	12.7	11.9	17.6	-5.7	19.1	18.8	-4.4	33.7	32.3
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 50	2.3	1.3	1.3	0.9	-23.3	-27.6	-27.6	-27.6
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 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 & Equipment	14,543,132	51.88
Hon Hai Precision Industry	Electronic & Electrical Equipment	1,335,749	4.76
MediaTek	Technology Hardware & Equipment	1,324,757	4.73
United Microelectronics	Technology Hardware & Equipment	631,146	2.25
Delta Electronics	Electronic & Electrical Equipment	605,621	2.16
<b>Totals</b>		<b>18,440,405</b>	<b>65.78</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
0500	Oil & Gas	1	136,412	0.49
1300	Chemicals	3	1,178,975	4.21
1700	Basic Resources	1	305,047	1.09
2300	Construction & Materials	2	311,548	1.11
2700	Industrial Goods & Services	5	2,513,029	8.96
3300	Automobiles & Parts	1	79,067	0.28
3500	Food & Beverage	1	321,960	1.15
3700	Personal & Household Goods	3	533,058	1.90
5300	Retail	2	335,392	1.20
5700	Travel & Leisure	1	62,786	0.22
6500	Telecommunications	3	673,523	2.40
8300	Banks	10	2,054,678	7.33
8500	Insurance	2	712,786	2.54
8700	Financial Services	3	593,341	2.12
9500	Technology	12	18,222,116	65.00
<b>Totals</b>		<b>50</b>	<b>28,033,716</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE TWSE Taiwan 50	FTSE Taiwan
Number of constituents	50	105
Net MCap (TWDm)	28,033,716	31,802,754
Dividend Yield %	2.43	2.46
Constituent Sizes (Net MCap TWDm)		
Average	560,674	302,883
Largest	14,543,132	14,543,132
Smallest	62,786	5,914
Median	213,483	106,550
Weight of Largest Constituent (%)	51.88	45.73
Top 10 Holdings (% Index MCap)	73.02	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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