

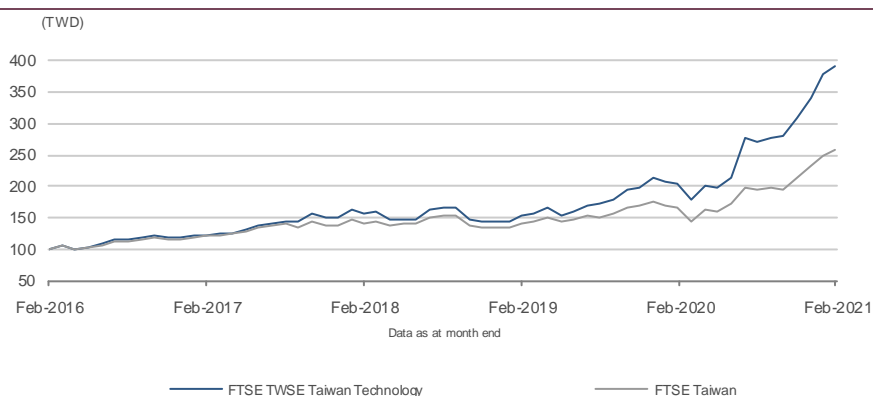
FTSE TWSE Taiwan Technology Index

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 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	26.1	44.1	14.4	93.0	148.9	291.9	35.5	31.4	28.2	22.2	21.2
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 Technology	-19.1	15.6	9.2	29.2	-9.3	21.7	27.2	-4.2	50.2	59.2
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 Technology	3.3	1.7	1.5	1.0	-23.2	-28.1	-28.1	-29.9
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

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 & Equipment	14,543,132	72.86
MediaTek	Technology Hardware & Equipment	1,324,757	6.64
United Microelectronics	Technology Hardware & Equipment	631,146	3.16
ASE Technology Holding	Technology Hardware & Equipment	350,255	1.75
Novatek Microelectronics	Technology Hardware & Equipment	271,128	1.36
Quanta Computer	Technology Hardware & Equipment	226,018	1.13
Realtek Semiconductor	Technology Hardware & Equipment	217,719	1.09
Asustek Computer Inc	Technology Hardware & Equipment	214,283	1.07
AU Optronics	Technology Hardware & Equipment	166,237	0.83
Pegatron	Technology Hardware & Equipment	149,199	0.75
Totals		18,093,874	90.65

Index Characteristics

Attributes	FTSE TWSE Taiwan Technology	FTSE Taiwan
Number of constituents	40	105
Net MCap (TWDm)	19,959,489	31,802,754
Dividend Yield %	1.86	2.46
Constituent Sizes (Net MCap TWDm)		
Average	498,987	302,883
Largest	14,543,132	14,543,132
Smallest	9,275	5,914
Median	72,763	106,550
Weight of Largest Constituent (%)	72.86	45.73
Top 10 Holdings (% Index MCap)	90.65	64.37

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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