

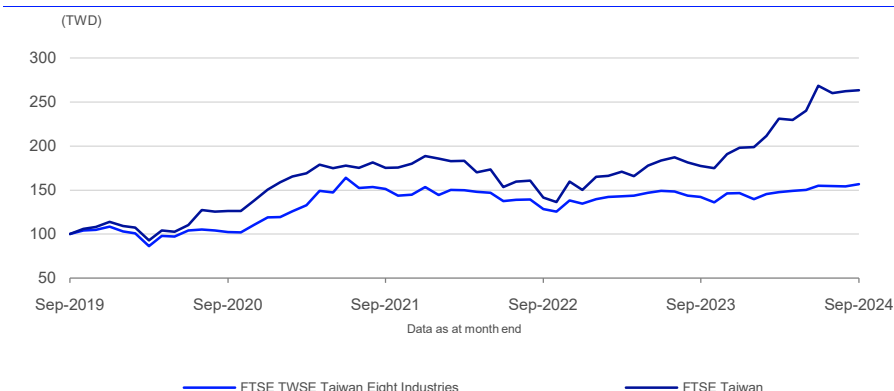
FTSE TWSE Taiwan Eight Industries Index

Data as at: 30 September 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 Taiwan Eight Industries Index, represents the performance of key industry sectors in the Taiwan stock market, based on the combined constituents of the FTSE TWSE Taiwan 50 and FTSE TWSE Taiwan Mid-Cap 100 indices. The eight industries included in the index are Energy, Basic Materials, Industrials, Consumer Staples, Health Care, Consumer Discretionary, Telecommunications, and Utilities.

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 Eight Industries	1.0	6.0	6.9	10.2	3.6	56.6	1.2	9.4	14.5	12.8	17.3
FTSE Taiwan	-1.9	14.0	33.1	48.5	50.4	163.4	14.6	21.4	22.5	19.2	20.6

* 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 Eight Industries	6.7	-5.9	14.3	15.2	-9.5	20.6	9.5	29.1	-12.4	8.8
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 Eight Industries	0.7	0.2	0.5	0.5	-9.3	-20.6	-29.1	-29.1
FTSE Taiwan	2.1	0.9	1.0	0.9	-20.3	-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

The eight industries included in the index are Energy, Basic Materials, Industrials, Consumer Staples, Health Care, Consumer Discretionary, Telecommunications, and Utilities.

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.

Industry Classification Benchmark (ICB)

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 %
Delta Electronics	Electronic and Electrical Equipment	821,529	11.04
Chunghwa Telecom	Telecommunications Service Providers	477,044	6.41
Uni-president Enterprises	Food Producers	417,782	5.61
Accton Technology	Telecommunications Equipment	281,857	3.79
China Steel	Industrial Metals and Mining	261,810	3.52
Nan Ya Plastics	Chemicals	238,716	3.21
Hotai Motor	Retailers	230,555	3.10
TCC Group Holdings	Construction and Materials	224,444	3.02
Evergreen Marine	Industrial Transportation	203,964	2.74
Formosa Plastics Corp	General Industrials	199,449	2.68
Totals		3,357,151	45.12

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
1510	Telecommunications	5	1,132,503	15.22
2010	Health Care	3	237,823	3.20
4010	Automobiles and Parts	4	199,309	2.68
4020	Consumer Products and Services	9	612,620	8.23
4040	Retailers	2	260,909	3.51
4050	Travel and Leisure	2	163,014	2.19
4510	Food Beverage and Tobacco	2	493,460	6.63
4520	Personal Care Drug and Grocery Stores	1	165,489	2.22
5010	Construction and Materials	2	341,227	4.59
5020	Industrial Goods and Services	20	2,727,697	36.66
5510	Basic Resources	7	562,133	7.55
5520	Chemicals	4	472,610	6.35
6010	Energy	1	71,889	0.97
Totals		62	7,440,683	100.00

Index Characteristics

Attributes	FTSE TWSE Taiwan Eight Industries	FTSE Taiwan
Number of constituents	62	128
Net MCap (TWDm)	7,440,683	47,831,495
Dividend Yield %	2.66	2.36
Constituent Sizes (Net MCap TWDm)		
Average	120,011	373,684
Largest	821,529	22,970,748
Smallest	18,974	2,876
Median	75,769	120,295
Weight of Largest Constituent (%)	11.04	48.02
Top 10 Holdings (% Index MCap)	45.12	65.89

INFORMATION

Index Universe

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

Index Launch

15 January 2007

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 31 March 1999



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