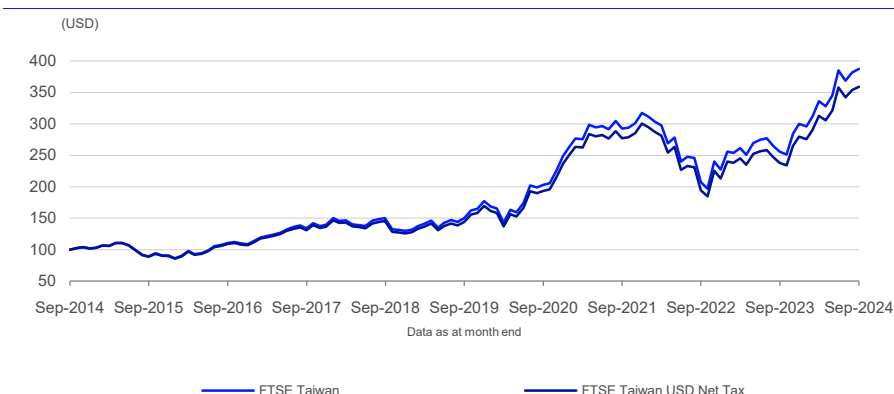


# FTSE Taiwan Index (USD)

Data as at: 30 September 2024

The FTSE Taiwan Index is part of a range of indexes designed to help Asia investors benchmark their investments. The FTSE Taiwan index is a market-capitalisation weighted index representing the performance of Taiwanese large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

## 10-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Taiwan	0.6	15.3	29.0	51.5	32.4	158.2	9.8	20.9	24.3	22.3	24.2
FTSE Taiwan USD Net Tax	0.3	14.8	28.4	50.7	29.6	149.4	9.0	20.1	24.3	22.3	24.3

\* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Taiwan	10.2	-10.9	19.9	28.7	-7.2	36.4	40.9	27.5	-28.4	32.0
FTSE Taiwan USD Net Tax	9.6	-11.6	18.9	27.8	-8.0	35.1	39.9	26.7	-29.1	31.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Taiwan	2.0	0.5	0.9	0.7	-20.7	-42.2	-42.2	-42.2
FTSE Taiwan USD Net Tax	2.0	0.5	0.8	0.7	-20.8	-42.7	-42.7	-42.7

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

Drawdown – based on daily data

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the indexes are investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day. A net of tax version of the index is also available.

### 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 (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	725,854	48.02
Hon Hai Precision Industry	Technology Hardware and Equipment	70,654	4.67
MediaTek	Technology Hardware and Equipment	54,950	3.64
Delta Electronics	Electronic and Electrical Equipment	25,960	1.72
Fubon Financial Holdings	Life Insurance	23,207	1.54
Quanta Computer	Technology Hardware and Equipment	22,135	1.46
United Microelectronics	Technology Hardware and Equipment	19,966	1.32
Cathay Financial Holding	Life Insurance	19,330	1.28
CTBC Financial Holding	Banks	17,787	1.18
ASE Technology Holding	Technology Hardware and Equipment	16,091	1.06
Totals		995,935	65.89

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	57	1,118,074	73.97
1510	Telecommunications	5	35,522	2.35
2010	Health Care	2	6,804	0.45
3010	Banks	12	101,520	6.72
3020	Financial Services	3	21,288	1.41
3030	Insurance	4	56,937	3.77
3510	Real Estate	1	2,388	0.16
4010	Automobiles and Parts	4	4,798	0.32
4020	Consumer Products and Services	6	18,906	1.25
4040	Retailers	2	8,244	0.55
4050	Travel and Leisure	2	5,151	0.34
4510	Food Beverage and Tobacco	1	13,202	0.87
4520	Personal Care Drug and Grocery Stores	1	5,229	0.35
5010	Construction and Materials	2	10,782	0.71
5020	Industrial Goods and Services	19	76,758	5.08
5510	Basic Resources	2	8,947	0.59
5520	Chemicals	4	14,609	0.97
6010	Energy	1	2,272	0.15
Totals		128	1,511,431	100.00

Index Characteristics

Attributes	FTSE Taiwan
Number of constituents	128
Dividend Yield %	2.36
Constituent (Wgt %)	
Average	0.78
Largest	48.02
Median	0.25
Top 10 Holdings (Wgt %)	65.89

INFORMATION

Index Universe

FTSE All-World Index

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

History

Available from May 2000

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