

# STOXX TAIWAN LARGE CAP

## Index description

The STOXX Taiwan Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Taiwan covering approximately 70% of investable market capitalization. STOXX Taiwan Large Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

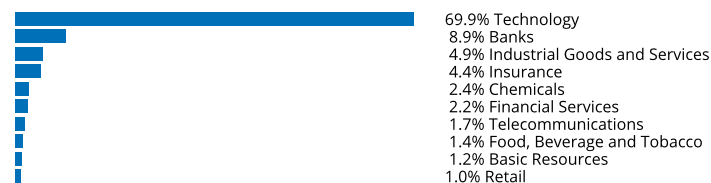
## Key facts

- »Broad, yet liquid coverage of Large cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Taiwan Large Cap	989.4	855.1	19.9	9.0	418.5	0.3	48.9	0.0	5.2
STOXX Emerging Markets Large Cap	10,208.6	5,709.6	6.6	1.9	418.5	0.0	7.3	0.0	22.7

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Taiwan Large Cap	-4.0	15.4	5.6	26.1	69.7	N/A	N/A	5.6	8.0	11.1
STOXX Emerging Markets Large Cap	-6.0	6.7	0.5	-7.5	5.2	N/A	N/A	0.5	-2.6	1.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Taiwan Large Cap	N/A	N/A	23.1	21.6	21.4	N/A	N/A	0.2	0.3	0.5
STOXX Emerging Markets Large Cap	N/A	N/A	16.3	17.5	18.4	N/A	N/A	-0.1	-0.2	0.0
Index to benchmark	Correlation					Tracking error (%)				
STOXX Taiwan Large Cap	0.8	0.6	0.7	0.7	0.7	9.4	14.3	15.9	15.9	15.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Taiwan Large Cap	1.0	0.9	1.0	0.8	0.8	2.5	1.0	0.3	0.6	0.6

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

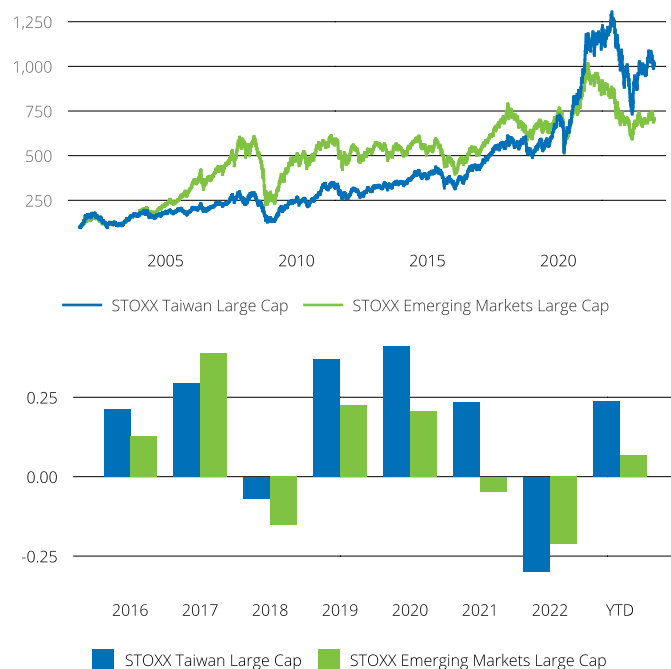
(USD, gross return), all data as of Aug. 31, 2023

## BENCHMARK INDICES

## STOXX TAIWAN LARGE CAP

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Taiwan Large Cap	15.8	17.2	15.0	17.1	2.5	3.6	1.7	N/A
STOXX Emerging Markets Large Cap	13.5	12.6	12.3	12.1	1.6	2.7	0.8	25.8

Performance and annual returns<sup>4</sup>

## Methodology

The STOXX Taiwan Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Taiwan covering approximately 70% of investable market capitalization. STOXX Taiwan Large Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH1213338549	SWTWLCR		.SWTWLCR
Gross Return EUR	CH1213338556	SWTWLCGR		.SWTWLCGR
Price EUR	CH1213338564	SWTWLCP		.SWTWLCP
Net Return USD	CH1213338515	SWTWLCV		.SWTWLCV
Gross Return USD	CH1213338523	SWTWLCGV		.SWTWLCGV
Price USD	CH1213338531	SWTWLCL		.SWTWLCL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 24, 2001
History	Available from Sep. 24, 2001
Inception date	November. 16, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Sep. 24, 2001 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

## STOXX TAIWAN LARGE CAP

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
TSMC	Technology	Taiwan	48.94
Hon Hai Precision Industry Co	Technology	Taiwan	4.74
MediaTek Inc	Technology	Taiwan	4.14
Delta Electronics Inc	Industrial Goods and Services	Taiwan	2.68
Quanta Computer Inc	Technology	Taiwan	2.68
United Microelectronics Corp	Technology	Taiwan	2.09
Fubon Financial Holding Co Ltd	Insurance	Taiwan	2.05
Chinatrust Financial Holding C	Banks	Taiwan	1.72
Cathay Financial Holding Co Lt	Insurance	Taiwan	1.65
Mega Financial Holding Co Ltd	Banks	Taiwan	1.58

<sup>5</sup> Based on the composition as of Aug. 31, 2023

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