

FTSE4Good TIP Taiwan ESG Index

Data as at: 31 May 2024

FTSE Russell has partnered with Taiwan Index Plus (TIP) Corporation on the FTSE4Good TIP Taiwan ESG Index. Taiwan Index Plus Corporation is a subsidiary of the Taiwan Stock Exchange (TWSE).

The FTSE4Good TIP Taiwan ESG Index is designed to measure the performance of companies on the Taiwan Stock Exchange that meet the globally recognised ESG standards used by the FTSE4Good Index Series.

2-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.ftserussell.com 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
FTSE4Good TIP Taiwan ESG	14.0	24.8	20.4	35.4	41.6	164.9	12.3	21.5	15.0	16.1	18.7
FTSE Taiwan	13.5	25.8	21.4	35.1	37.5	161.9	11.2	21.2	15.6	17.8	20.1

* 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)	2019	2020	2021	2022	2023
FTSE4Good TIP Taiwan ESG	31.4	30.1	27.0	-17.7	31.6
FTSE Taiwan	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
FTSE4Good TIP Taiwan ESG	2.4	0.8	1.2	-	-7.5	-28.3	-28.3	-
FTSE Taiwan	2.2	0.7	1.1	0.9	-7.9	-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

Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global sustainable investment market practitioners and experts on global Environmental, Social and Governance (ESG) factors.

Criteria

Companies need to meet a variety of environmental, social and governance as well as financial performance criteria in order to be included. Please see www.ftserussell.com for details

Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

Investability

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

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Capping

Individual company weights are capped at 30% on a semi-annual basis to avoid over-concentration.

Availability

The indexes are calculated based on price and total return methodologies, 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 %
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	13,642,209	34.70
Hon Hai Precision Industry	Technology Hardware and Equipment	2,679,480	6.82
MediaTek	Technology Hardware and Equipment	2,399,594	6.10
Quanta Computer	Technology Hardware and Equipment	951,677	2.42
Delta Electronics	Electronic and Electrical Equipment	916,573	2.33
CTBC Financial Holding	Banks	842,167	2.14
United Microelectronics	Technology Hardware and Equipment	842,128	2.14
Fubon Financial Holdings	Life Insurance	741,828	1.89
ASE Technology Holding	Technology Hardware and Equipment	700,200	1.78
Cathay Financial Holding	Life Insurance	675,297	1.72
Totals		24,391,154	62.05

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
1010	Technology	30	26,036,647	66.24
1510	Telecommunications	4	1,429,640	3.64
3010	Banks	11	4,011,438	10.20
3020	Financial Services	3	842,993	2.14
3030	Insurance	3	1,707,081	4.34
4010	Automobiles and Parts	4	248,286	0.63
4020	Consumer Products and Services	4	397,297	1.01
4040	Retailers	1	42,074	0.11
4050	Travel and Leisure	2	208,943	0.53
4510	Food Beverage and Tobacco	1	500,655	1.27
4520	Personal Care Drug and Grocery Stores	1	197,846	0.50
5010	Construction and Materials	2	417,672	1.06
5020	Industrial Goods and Services	12	2,421,056	6.16
5510	Basic Resources	1	30,626	0.08
5520	Chemicals	4	697,145	1.77
6010	Energy	1	120,096	0.31
Totals		84	39,309,493	100.00

Index Characteristics

Attributes	FTSE4Good TIP Taiwan ESG	FTSE Taiwan
Number of constituents	84	122
Net MCap (TWDm)	39,309,493	43,899,333
Dividend Yield %	3.28	2.80
Constituent Sizes (Net MCap TWDm)		
Average	467,970	359,831
Largest	13,642,209	19,704,427
Smallest	4,239	3,246
Median	186,051	125,034
Weight of Largest Constituent (%)	34.70	44.89
Top 10 Holdings (% Index MCap)	62.05	63.63

INFORMATION

Index Universe

FTSE Taiwan Index

Index Launch

18 December 2017

Base Date

16 June 2017

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened.

Index Calculation

End-of-day indices available.

End-of-Day Distribution

Via FTP and email.

Currency

TWD, USD.

Review Dates

Semi-annually in June and December.



© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

TIP is a trade mark of Taiwan Index Plus Corporation ("TIP"). All rights in and to the FTSE4Good TIP Taiwan ESG Index ("Index") vest in FTSE Russell®. The real time Index is calculated and disseminated by the Taiwan Stock Exchange.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659