

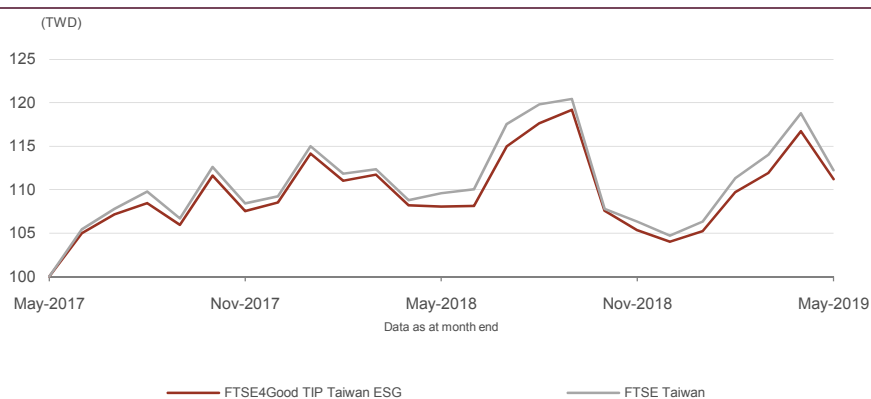
# FTSE4Good TIP Taiwan ESG Index

Data as at: 31 May 2019

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](http://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	1.4	5.6	6.9	2.9	35.0	-	10.5	-	15.2	12.0	-
FTSE Taiwan	0.8	5.6	7.2	2.4	39.2	45.2	11.7	7.7	15.6	12.4	11.9

\* 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
FTSE4Good TIP Taiwan ESG	-	-	17.0	17.0	-4.2
FTSE Taiwan	16.9	-7.4	17.6	18.9	-4.1

## 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	0.2	0.8	-	-	-16.5	-16.5	-	-
FTSE Taiwan	0.1	0.8	0.7	0.6	-17.3	-17.3	-22.6	-23.8

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](http://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 & Equipment	4,606,361	29.66
Hon Hai Precision Industry	Electronic & Electrical Equipment	976,305	6.29
MediaTek	Technology Hardware & Equipment	506,621	3.26
Nan Ya Plastics	Chemicals	490,679	3.16
Chunghwa Telecom	Fixed Line Telecommunications	473,698	3.05
Uni-president Enterprises	Food Producers	431,477	2.78
CTBC Financial Holding	Banks	420,793	2.71
Mega Financial Holding	Banks	373,611	2.41
Cathay Financial Holding	Life Insurance/Assurance	356,067	2.29
Fubon Financial Holdings	Life Insurance/Assurance	351,731	2.26
<b>Totals</b>		<b>8,987,343</b>	<b>57.86</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
0500	Oil & Gas	1	175,285	1.13
1300	Chemicals	3	551,052	3.55
1700	Basic Resources	1	332,573	2.14
2300	Construction & Materials	4	452,087	2.91
2700	Industrial Goods & Services	10	1,744,146	11.23
3300	Automobiles & Parts	3	111,197	0.72
3500	Food & Beverage	1	431,477	2.78
3700	Personal & Household Goods	5	454,342	2.93
5300	Retail	1	187,046	1.20
5700	Travel & Leisure	2	65,116	0.42
6500	Telecommunications	3	820,685	5.28
8300	Banks	10	2,247,290	14.47
8500	Insurance	4	885,707	5.70
8700	Financial Services	3	384,936	2.48
9500	Technology	18	6,689,400	43.07
<b>Totals</b>		<b>69</b>	<b>15,532,339</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE4Good TIP Taiwan ESG	FTSE Taiwan
Number of constituents	69	91
Net MCap (TWDm)	15,532,339	18,008,030
Dividend Yield %	4.23	4.15
Constituent Sizes (Net MCap TWDm)		
Average	225,106	197,890
Largest	4,606,361	5,651,663
Smallest	6,947	6,272
Median	108,984	94,181
Weight of Largest Constituent (%)	29.66	31.38
Top 10 Holdings (% Index MCap)	57.86	55.10

**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.



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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto: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 4563 6346

Sydney +61 (0) 2 8823 3521