

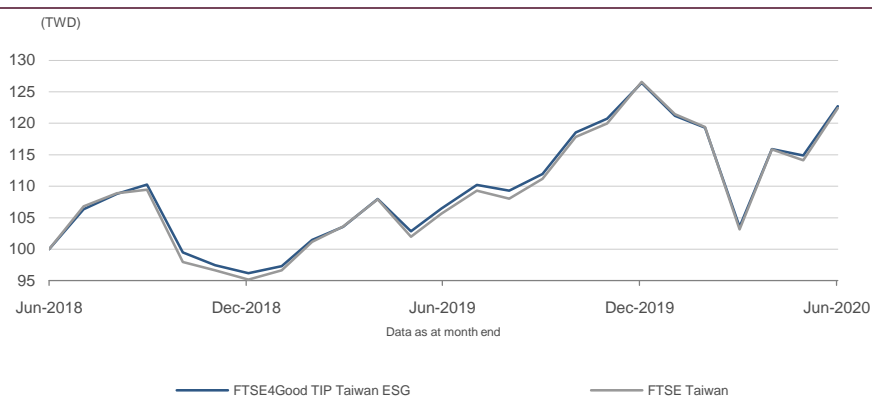
# FTSE4Good TIP Taiwan ESG Index

Data as at: 30 June 2020

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	18.5	-2.9	-2.9	15.3	26.3	56.7	8.1	9.4	19.8	15.9	14.2
FTSE Taiwan	18.7	-3.3	-3.3	15.9	27.8	55.7	8.5	9.3	20.2	16.6	15.0

\* 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)	2015	2016	2017	2018	2019
FTSE4Good TIP Taiwan ESG	-	17.0	17.0	-4.2	31.4
FTSE Taiwan	-7.4	17.6	18.9	-4.1	33.0

## 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	0.8	0.5	0.7	-	-27.0	-27.0	-27.0	-
FTSE Taiwan	0.8	0.5	0.6	0.7	-28.0	-28.0	-28.0	-28.0

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	5,535,636	30.26
Hon Hai Precision Industry	Electronic & Electrical Equipment	1,215,128	6.64
MediaTek	Technology Hardware & Equipment	1,010,675	5.52
Chunghwa Telecom	Fixed Line Telecommunications	525,055	2.87
CTBC Financial Holding	Banks	435,632	2.38
Nan Ya Plastics	Chemicals	430,358	2.35
Delta Electronics	Electronic & Electrical Equipment	426,960	2.33
Cathay Financial Holding	Life Insurance/Assurance	408,034	2.23
Uni-president Enterprises	Food Producers	403,299	2.20
Mega Financial Holding	Banks	396,905	2.17
<b>Totals</b>		<b>10,787,682</b>	<b>58.96</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
0500	Oil & Gas	1	142,528	0.78
1300	Chemicals	4	816,413	4.46
1700	Basic Resources	1	301,208	1.65
2300	Construction & Materials	2	362,724	1.98
2700	Industrial Goods & Services	10	2,245,533	12.27
3300	Automobiles & Parts	2	80,361	0.44
3500	Food & Beverage	1	403,299	2.20
3700	Personal & Household Goods	5	415,536	2.27
5300	Retail	1	196,371	1.07
5700	Travel & Leisure	2	120,222	0.66
6500	Telecommunications	3	866,352	4.74
8300	Banks	11	2,422,815	13.24
8500	Insurance	4	983,030	5.37
8700	Financial Services	4	597,759	3.27
9500	Technology	15	8,342,002	45.59
<b>Totals</b>		<b>66</b>	<b>18,296,154</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE4Good TIP Taiwan ESG	FTSE Taiwan
Number of constituents	66	95
Net MCap (TWDm)	18,296,154	20,995,389
Dividend Yield %	3.96	3.77
Constituent Sizes (Net MCap TWDm)		
Average	277,214	221,004
Largest	5,535,636	7,511,552
Smallest	7,350	6,225
Median	138,399	100,016
Weight of Largest Constituent (%)	30.26	35.78
Top 10 Holdings (% Index MCap)	58.96	57.76

**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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