

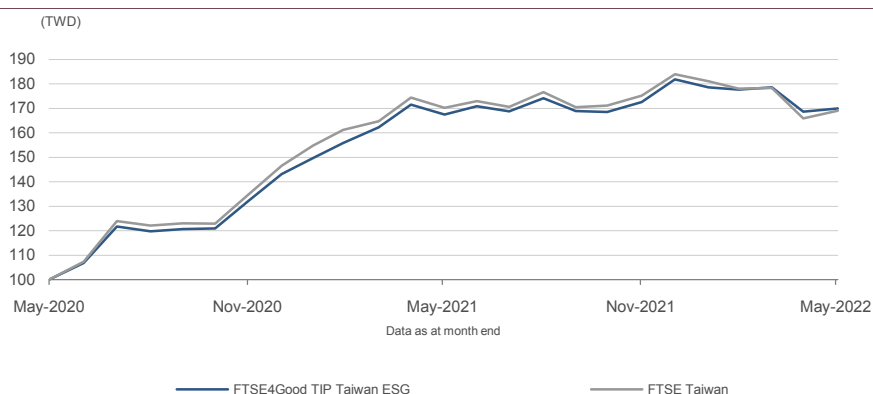
# FTSE4Good TIP Taiwan ESG Index

Data as at: 31 May 2022

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	-4.3	-1.5	-6.5	1.5	89.9	111.1	23.8	16.1	15.4	17.6	15.8
FTSE Taiwan	-5.1	-3.5	-8.1	-0.7	89.2	112.3	23.7	16.2	16.1	18.8	16.8

\* 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)	2017	2018	2019	2020	2021
FTSE4Good TIP Taiwan ESG	17.0	-4.2	31.4	30.1	27.0
FTSE Taiwan	18.9	-4.1	33.0	32.1	25.5

## 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	0.1	1.3	1.0	-	-15.4	-27.0	-27.0	-
FTSE Taiwan	0.0	1.2	1.0	1.0	-18.2	-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 and Equipment	8,742,203	29.15
Hon Hai Precision Industry	Technology Hardware and Equipment	1,750,824	5.84
MediaTek	Technology Hardware and Equipment	1,738,631	5.80
United Microelectronics	Technology Hardware and Equipment	777,590	2.59
Delta Electronics	Technology Hardware and Equipment	677,396	2.26
CTBC Financial Holding	Banks	639,554	2.13
Chunghwa Telecom	Telecommunications Service Providers	627,156	2.09
Nan Ya Plastics	Chemicals	625,316	2.08
Cathay Financial Holding	Life Insurance	597,598	1.99
Fubon Financial Holdings	Life Insurance	584,425	1.95
<b>Totals</b>		<b>16,760,693</b>	<b>55.88</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
1010	Technology	29	17,734,555	59.13
1510	Telecommunications	4	1,181,923	3.94
3010	Banks	11	3,483,792	11.61
3020	Financial Services	4	1,132,081	3.77
3030	Insurance	3	1,335,641	4.45
4010	Automobiles and Parts	4	144,553	0.48
4020	Consumer Products and Services	2	216,659	0.72
4050	Travel and Leisure	1	95,999	0.32
4510	Food Beverage and Tobacco	1	419,517	1.40
4520	Personal Care Drug and Grocery Stores	1	200,783	0.67
5010	Construction and Materials	2	440,098	1.47
5020	Industrial Goods and Services	10	1,461,030	4.87
5510	Basic Resources	4	874,174	2.91
5520	Chemicals	4	1,102,606	3.68
6010	Energy	1	171,547	0.57
<b>Totals</b>		<b>81</b>	<b>29,994,958</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE4Good TIP Taiwan ESG	FTSE Taiwan
Number of constituents	81	114
Net MCap (TWDm)	29,994,958	33,377,018
Dividend Yield %	3.01	2.73
Constituent Sizes (Net MCap TWDm)		
Average	370,308	292,781
Largest	8,742,203	13,439,198
Smallest	7,322	5,636
Median	164,510	118,632
Weight of Largest Constituent (%)	29.15	40.26
Top 10 Holdings (% Index MCap)	55.88	58.94

**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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