

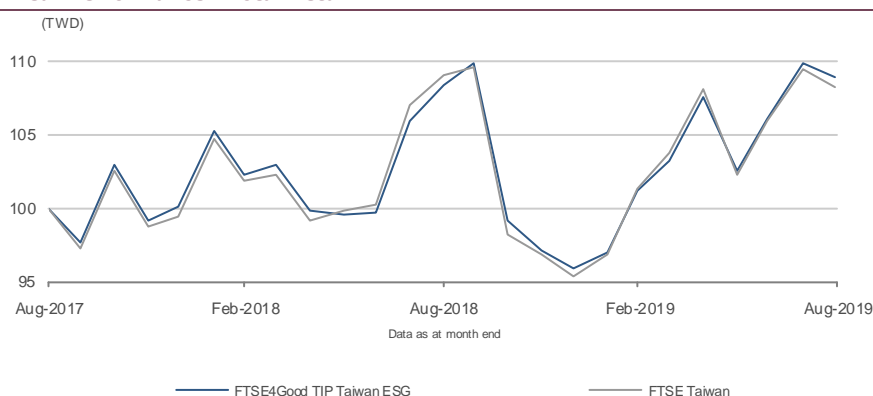
FTSE4Good TIP Taiwan ESG Index

Data as at: 30 August 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 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	6.3	7.7	13.6	0.4	29.0	-	8.9	-	15.1	11.9	-
FTSE Taiwan	5.9	6.8	13.5	-0.8	32.9	40.9	9.9	7.1	15.5	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	0.0	0.7	-	-	-16.5	-16.5	-	-
FTSE Taiwan	-0.1	0.7	0.6	0.7	-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 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	5,321,168	32.41
Hon Hai Precision Industry	Electronic & Electrical Equipment	953,634	5.81
MediaTek	Technology Hardware & Equipment	584,641	3.56
Chunghwa Telecom	Fixed Line Telecommunications	446,491	2.72
Nan Ya Plastics	Chemicals	418,362	2.55
CTBC Financial Holding	Banks	397,636	2.42
Uni-president Enterprises	Food Producers	395,488	2.41
Fubon Financial Holdings	Life Insurance/Assurance	345,339	2.10
Cathay Financial Holding	Life Insurance/Assurance	340,874	2.08
Delta Electronics	Electronic & Electrical Equipment	340,861	2.08
Totals		9,544,493	58.13

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (TWDm)	Wgt %
0500	Oil & Gas	1	142,886	0.87
1300	Chemicals	5	822,648	5.01
1700	Basic Resources	1	307,477	1.87
2300	Construction & Materials	4	412,600	2.51
2700	Industrial Goods & Services	12	1,877,222	11.43
3300	Automobiles & Parts	4	129,833	0.79
3500	Food & Beverage	1	395,488	2.41
3700	Personal & Household Goods	5	421,089	2.56
5300	Retail	1	176,523	1.08
5700	Travel & Leisure	2	59,589	0.36
6500	Telecommunications	3	764,803	4.66
8300	Banks	11	2,157,814	13.14
8500	Insurance	3	761,117	4.64
8700	Financial Services	4	536,678	3.27
9500	Technology	16	7,454,863	45.40
Totals		73	16,420,628	100.00

Index Characteristics

Attributes	FTSE4Good TIP Taiwan ESG	FTSE Taiwan
Number of constituents	73	91
Net MCap (TWDm)	16,420,628	18,333,721
Dividend Yield %	4.13	4.12
Constituent Sizes (Net MCap TWDm)		
Average	224,940	201,469
Largest	5,321,168	6,215,629
Smallest	6,149	5,706
Median	112,991	89,520
Weight of Largest Constituent (%)	32.41	33.90
Top 10 Holdings (% Index MCap)	58.13	56.50

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
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