

# FTSE4Good TIP Taiwan ESG Index

Data as at: 29 November 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](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 | 1.1      | 9.1  | 31.3 | 36.1 | 49.9 | 146.1 | 14.4         | 19.7 | 21.5           | 17.6 | 19.1 |
| FTSE Taiwan              | 1.8      | 11.2 | 35.0 | 39.9 | 48.5 | 147.5 | 14.1         | 19.9 | 22.8           | 19.3 | 20.6 |

\* 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 | 1.7               | 0.8 | 1.0 | -    | -18.9        | -28.3 | -28.3 | -     |
| FTSE Taiwan              | 1.7               | 0.7 | 1.0 | 0.9  | -20.3        | -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](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   | 14,705,086      | 32.74 |
| Hon Hai Precision Industry         | Technology Hardware and Equipment   | 3,261,325       | 7.26  |
| MediaTek                           | Technology Hardware and Equipment   | 2,598,287       | 5.79  |
| Delta Electronics                  | Electronic and Electrical Equipment | 1,150,748       | 2.56  |
| Quanta Computer                    | Technology Hardware and Equipment   | 1,080,167       | 2.41  |
| Fubon Financial Holdings           | Life Insurance                      | 1,000,117       | 2.23  |
| CTBC Financial Holding             | Banks                               | 856,095         | 1.91  |
| Cathay Financial Holding           | Life Insurance                      | 845,465         | 1.88  |
| United Microelectronics            | Technology Hardware and Equipment   | 715,513         | 1.59  |
| ASE Technology Holding             | Technology Hardware and Equipment   | 714,707         | 1.59  |
| Totals                             |                                     | 26,927,512      | 59.96 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector                       | No. of Cons | Net MCap (TWDm) | Wgt %  |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010     | Technology                            | 35          | 29,110,776      | 64.82  |
| 1510     | Telecommunications                    | 4           | 1,597,442       | 3.56   |
| 3010     | Banks                                 | 11          | 4,280,703       | 9.53   |
| 3020     | Financial Services                    | 3           | 881,176         | 1.96   |
| 3030     | Insurance                             | 4           | 2,487,076       | 5.54   |
| 4010     | Automobiles and Parts                 | 4           | 208,584         | 0.46   |
| 4020     | Consumer Products and Services        | 5           | 507,942         | 1.13   |
| 4040     | Retailers                             | 2           | 318,483         | 0.71   |
| 4050     | Travel and Leisure                    | 2           | 257,002         | 0.57   |
| 4510     | Food Beverage and Tobacco             | 1           | 566,339         | 1.26   |
| 4520     | Personal Care Drug and Grocery Stores | 1           | 212,276         | 0.47   |
| 5010     | Construction and Materials            | 2           | 455,055         | 1.01   |
| 5020     | Industrial Goods and Services         | 16          | 3,046,567       | 6.78   |
| 5510     | Basic Resources                       | 2           | 364,236         | 0.81   |
| 5520     | Chemicals                             | 4           | 539,955         | 1.20   |
| 6010     | Energy                                | 1           | 78,048          | 0.17   |
| Totals   |                                       | 97          | 44,911,660      | 100.00 |

Index Characteristics

| Attributes                        | FTSE4Good TIP Taiwan ESG | FTSE Taiwan |
|-----------------------------------|--------------------------|-------------|
| Number of constituents            | 97                       | 128         |
| Net MCap (TWDm)                   | 44,911,660               | 48,521,280  |
| Dividend Yield %                  | 2.75                     | 2.32        |
| Constituent Sizes (Net MCap TWDm) |                          |             |
| Average                           | 463,007                  | 379,073     |
| Largest                           | 14,705,086               | 23,906,860  |
| Smallest                          | 2,947                    | 2,107       |
| Median                            | 178,759                  | 117,886     |
| Weight of Largest Constituent (%) | 32.74                    | 49.27       |
| Top 10 Holdings (% Index MCap)    | 59.96                    | 67.28       |

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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