

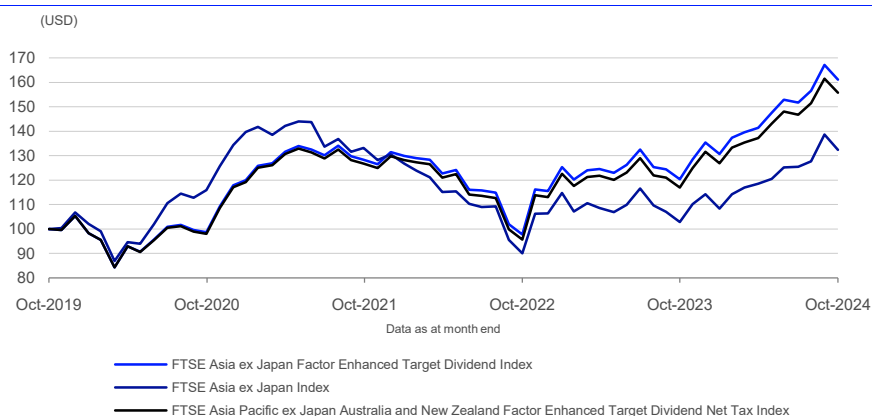
FTSE Asia ex Japan Factor Enhanced Target Dividend Index

Data as at: 31 October 2024

The FTSE Asia ex Japan Factor Enhanced Target Dividend Index is a part of the FTSE Global Target Dividend Index Series. It is designed to achieve 150% dividend yield increase compared to its underlying index—FTSE Asia ex Japan Index, while balancing quality and momentum active factor exposure, and addressing concerns about turnover, yield trap, concentration, capacity and diversification.

The FTSE Global Target Dividend Index Series is designed to reflect the performance of stocks representing a specific set of factor characteristics, with a particular focus on implementing dividend yield (a non-factor exposure) uplift target vs. the representative base universe. The index constituent weightings are determined using the FTSE Target Exposure methodology under the FTSE Global Factor Index Series.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Asia ex Japan Factor Enhanced Target Dividend Index	6.2	14.0	19.0	33.9	25.6	61.2	7.9	10.0	14.6	15.9	17.6
FTSE Asia ex Japan Index	5.5	11.6	15.9	28.7	-0.6	32.4	-0.2	5.8	14.6	17.3	18.6
FTSE Asia Pacific ex Japan Australia and New Zealand Factor Enhanced Target Dividend Net Tax Index	6.1	13.5	18.4	33.1	22.8	55.8	7.1	9.3	14.6	15.9	17.6

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Asia ex Japan Factor Enhanced Target Dividend Index	10.2	-12.9	4.9	34.0	-13.0	11.2	11.9	11.6	-12.1	17.2
FTSE Asia ex Japan Index	5.8	-8.6	6.5	39.2	-14.3	17.9	25.7	-2.8	-18.5	7.4
FTSE Asia Pacific ex Japan Australia and New Zealand Factor Enhanced Target Dividend Net Tax Index	9.6	-13.3	4.4	33.4	-13.4	10.5	11.2	10.8	-12.8	16.4

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Asia ex Japan Factor Enhanced Target Dividend Index	2.2	0.5	0.6	0.4	-9.1	-27.9	-30.3	-37.2
FTSE Asia ex Japan Index	1.9	0.0	0.3	0.3	-9.2	-34.2	-41.2	-41.2
FTSE Asia Pacific ex Japan Australia and New Zealand Factor Enhanced Target Dividend Net Tax Index	2.2	0.5	0.5	0.4	-9.1	-28.4	-30.3	-37.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
MediaTek	Taiwan	Technology Hardware and Equipment	412,203	5.44
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	353,101	4.66
China Construction Bank (H)	China	Banks	198,302	2.62
China Shenhua Energy (H)	China	Oil Gas and Coal	172,782	2.28
Samsung Electronics	Korea	Telecommunications Equipment	158,390	2.09
Petrochina (H)	China	Oil Gas and Coal	115,142	1.52
Industrial and Commercial Bank of China (H)	China	Banks	114,844	1.52
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	114,529	1.51
Novatek Microelectronics	Taiwan	Technology Hardware and Equipment	101,622	1.34
Alibaba Group Holding (P Chip)	China	Retailers	96,391	1.27
Totals			1,837,305	24.25

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Asia ex Japan Factor Enhanced Target Dividend Index		FTSE Asia ex Japan Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	55	22.25	237	29.03	-6.77
15	Telecommunications	27	6.36	62	6.17	0.19
20	Health Care	12	0.93	179	3.92	-3.00
30	Financials	105	22.24	265	20.90	1.34
35	Real Estate	36	3.84	93	2.84	1.00
40	Consumer Discretionary	66	9.76	284	12.97	-3.21
45	Consumer Staples	44	4.12	144	4.24	-0.11
50	Industrials	79	9.72	357	9.09	0.63
55	Basic Materials	25	3.78	203	3.69	0.09
60	Energy	42	11.83	92	4.11	7.72
65	Utilities	35	5.16	100	3.04	2.12
Totals		526	100.00	2016	100.00	

INFORMATION

Index Universe

FTSE Asia ex Japan Index

Index Launch

9 June 2023

Base Date

15 September 2000

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, CAD, AUD, HKD, CNY, JPY

Review Dates

Semi-annually in March and September

Country/Market Breakdown

	FTSE Asia ex Japan Factor Enhanced Target Dividend Index		FTSE Asia ex Japan Index		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
China	183	33.50	1233	31.16	2.34
Hong Kong	49	9.28	70	5.21	4.07
India	62	10.92	243	22.61	-11.69
Indonesia	14	4.23	39	1.88	2.35
Korea	40	6.44	157	10.85	-4.42
Malaysia	26	2.03	39	1.92	0.11
Philippines	10	0.99	23	0.69	0.30
Singapore	28	6.37	35	3.22	3.14
Taiwan	87	23.45	128	20.40	3.05
Thailand	27	2.79	49	2.05	0.75
Totals	526	100.00	2016	100.00	

Index Characteristics

Attributes	FTSE Asia ex Japan Factor Enhanced Target Dividend Index	FTSE Asia ex Japan Index	FTSE Asia Pacific ex Japan Australia and New Zealand Factor Enhanced Target Dividend Net Tax Index
Number of constituents	526	2016	526
Dividend Yield %	5.19	2.33	4.56
Constituent (Wgt %)			
Average	0.19	0.05	0.19
Largest	5.44	10.08	5.44
Median	0.07	0.01	0.07
Top 10 Holdings (Wgt %)	24.25	27.58	24.25

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