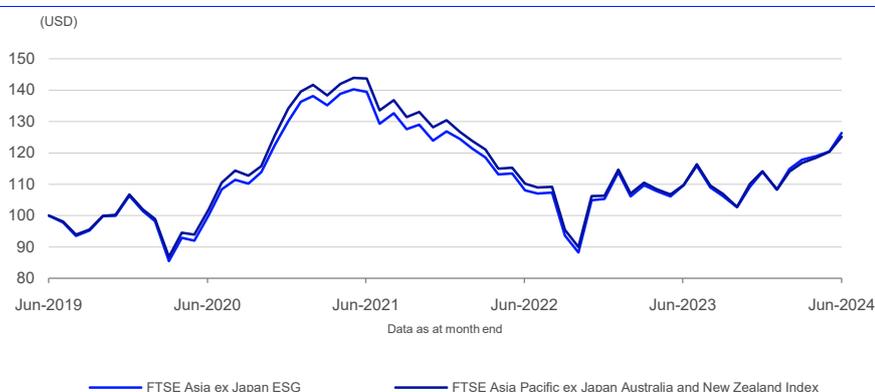


FTSE Asia ex Japan ESG Index

Data as at: 28 June 2024

The FTSE Asia ex Japan ESG Index is designed to align investment and ESG objectives into a broad benchmark, whilst maintaining industry neutrality. Company weights within the Index are "tilted" using FTSE Russell's ESG Ratings and subsequently, industry neutral re-weighting is applied so that the industry weights in the Index match the underlying index universe. As a result, the FTSE Asia ex Japan Index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

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 ESG	7.2	10.9	10.9	15.2	-9.4	26.4	-3.2	4.8	14.1	17.4	18.6
FTSE Asia Pacific ex Japan Australia and New Zealand Index	7.1	9.6	9.6	14.0	-12.9	25.1	-4.5	4.6	13.7	17.0	18.4

* 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)	2019	2020	2021	2022	2023
FTSE Asia ex Japan ESG	17.2	22.3	-2.5	-17.0	8.1
FTSE Asia Pacific ex Japan Australia and New Zealand Index	17.9	25.7	-2.8	-18.5	7.4

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 ESG	1.0	-0.2	0.3	-	-11.9	-37.2	-40.9	-
FTSE Asia Pacific ex Japan Australia and New Zealand Index	1.0	-0.3	0.2	0.3	-12.2	-37.8	-41.2	-41.2

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

Drawdown - based on daily data

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

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available real-time and 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 - FTSE Asia ex Japan ESG

Constituent	Country/Market	ICB Sector	FTSE Asia ex Japan ESG (Wgt %)	FTSE Asia Pacific ex Japan Australia and New Zealand Index (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	12.19	9.88	2.31
Samsung Electronics	Korea	Telecommunications Equipment	4.54	3.89	0.64
Alibaba Group Holding (P Chip)	China	Retailers	2.77	2.12	0.65
Reliance Industries	India	Oil Gas and Coal	2.04	1.72	0.32
Meituan Dianping (P Chip)	China	Software and Computer Services	2.02	1.05	0.97
SK Hynix	Korea	Technology Hardware and Equipment	1.58	1.28	0.30
HDFC Bank	India	Banks	1.41	1.57	-0.16
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.27	1.09	0.18
AIA Group Ltd.	Hong Kong	Life Insurance	1.16	1.05	0.11
Infosys	India	Software and Computer Services	1.10	0.91	0.19
Totals			30.08	24.56	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Asia ex Japan ESG		FTSE Asia Pacific ex Japan Australia and New Zealand Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	89	26.97	236	28.84	-1.88
1510	Telecommunications	30	8.16	63	7.34	0.83
2010	Health Care	47	3.50	176	3.49	0.01
3010	Banks	76	14.81	114	13.44	1.37
3020	Financial Services	29	3.07	105	3.08	-0.01
3030	Insurance	23	4.31	40	3.54	0.78
3510	Real Estate	45	2.85	98	2.67	0.18
4010	Automobiles and Parts	25	3.87	76	3.78	0.10
4020	Consumer Products and Services	36	3.25	95	3.08	0.16
4030	Media	1	0.02	30	0.33	-0.31
4040	Retailers	15	3.48	39	3.29	0.20
4050	Travel and Leisure	22	1.96	46	1.78	0.18
4510	Food Beverage and Tobacco	36	2.57	110	2.99	-0.42
4520	Personal Care Drug and Grocery Stores	15	1.46	41	1.31	0.15
5010	Construction and Materials	21	1.55	65	1.85	-0.29
5020	Industrial Goods and Services	92	7.42	287	7.37	0.04
5510	Basic Resources	25	2.82	108	2.63	0.19
5520	Chemicals	19	0.91	96	1.30	-0.39
6010	Energy	26	3.65	90	4.68	-1.03
6510	Utilities	36	3.34	100	3.22	0.12
Totals		708	100.00	2015	100.00	

INFORMATION

Index Universe

FTSE Asia Pacific ex Japan Australia and New Zealand Index

Launch Date

14 October 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Stocks are screened to ensure that the index is tradable

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Annually in March

Country/Market Breakdown

Country/Market	FTSE Asia ex Japan ESG		FTSE Asia Pacific ex Japan Australia and New Zealand Index		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
China	184	21.96	1238	28.35	-6.38
Hong Kong	45	5.44	72	4.91	0.53
India	171	24.06	231	23.66	0.40
Indonesia	14	1.38	42	1.84	-0.45
Korea	83	14.26	160	13.05	1.20
Malaysia	32	2.02	39	1.85	0.17
Pakistan	-	-	1	0.00	0.00
Philippines	11	0.56	24	0.65	-0.09
Singapore	31	3.85	36	3.14	0.71
Taiwan	105	24.45	122	20.78	3.67
Thailand	32	2.02	50	1.77	0.24
Totals	708	100.00	2015	100.00	

Index Characteristics

Attributes	FTSE Asia ex Japan ESG	FTSE Asia Pacific ex Japan Australia and New Zealand Index
Number of constituents	708	2015
Dividend Yield %	2.39	2.36
Constituent (Wgt %)		
Average	0.14	0.05
Largest	12.19	9.88
Median	0.06	0.01
Top 10 Holdings (Wgt %)	30.08	28.04

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