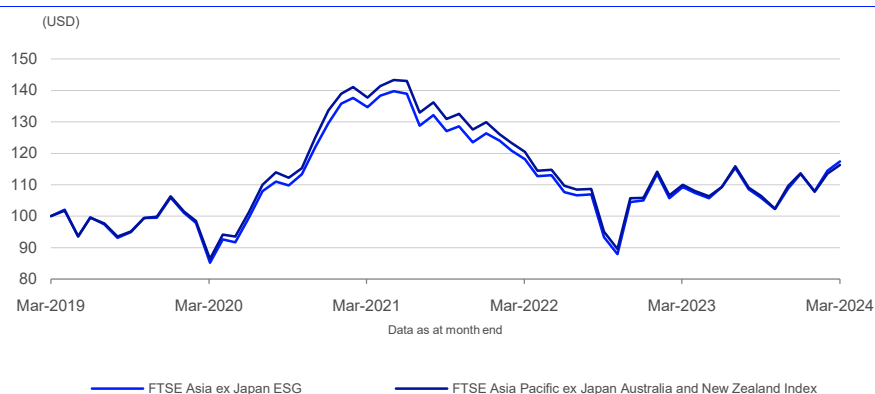


FTSE Asia ex Japan ESG Index

Data as at: 29 March 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 | 3.4 | 10.9 | 3.4 | 7.4 | -12.9 | 17.4 | -4.5 | 3.3 | 13.3 | 17.1 | 19.2 |
| FTSE Asia Pacific ex Japan Australia and New Zealand Index | 2.3 | 9.2 | 2.3 | 5.7 | -15.6 | 16.3 | -5.5 | 3.1 | 13.0 | 16.8 | 18.9 |

* 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 % (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 | 0.6 | -0.3 | 0.2 | - | -11.9 | -37.9 | -40.9 | - |
| FTSE Asia Pacific ex Japan Australia and New Zealand Index | 0.5 | -0.3 | 0.2 | 0.3 | -12.2 | -38.3 | -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 | 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 | 10.60 | 8.66 | 1.94 |
| Samsung Electronics | Korea | Telecommunications Equipment | 4.99 | 4.32 | 0.67 |
| Alibaba Group Holding (P Chip) | China | Retailers | 2.93 | 2.26 | 0.67 |
| Reliance Industries | India | Oil Gas and Coal | 2.06 | 1.77 | 0.28 |
| Meituan Dianping (P Chip) | China | Software and Computer Services | 1.87 | 0.98 | 0.89 |
| SK Hynix | Korea | Technology Hardware and Equipment | 1.33 | 1.08 | 0.24 |
| HDFC Bank | India | Banks | 1.29 | 1.44 | -0.15 |
| AIA Group Ltd. | Hong Kong | Life Insurance | 1.22 | 1.13 | 0.09 |
| Infosys | India | Software and Computer Services | 1.12 | 0.93 | 0.19 |
| DBS Group Holdings | Singapore | Banks | 0.96 | 0.72 | 0.24 |
| Totals | | | 28.37 | 23.29 | |

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 | 90 | 24.90 | 238 | 26.70 | -1.80 |
| 1510 | Telecommunications | 30 | 8.67 | 62 | 7.69 | 0.97 |
| 2010 | Health Care | 47 | 3.91 | 177 | 3.87 | 0.04 |
| 3010 | Banks | 76 | 14.65 | 114 | 13.23 | 1.42 |
| 3020 | Financial Services | 29 | 3.06 | 104 | 3.12 | -0.06 |
| 3030 | Insurance | 23 | 4.30 | 40 | 3.57 | 0.73 |
| 3510 | Real Estate | 45 | 3.13 | 101 | 2.95 | 0.18 |
| 4010 | Automobiles and Parts | 25 | 3.83 | 77 | 3.78 | 0.06 |
| 4020 | Consumer Products and Services | 35 | 3.51 | 94 | 3.30 | 0.21 |
| 4030 | Media | 1 | 0.02 | 31 | 0.35 | -0.32 |
| 4040 | Retailers | 16 | 3.77 | 40 | 3.65 | 0.12 |
| 4050 | Travel and Leisure | 22 | 2.18 | 46 | 1.98 | 0.20 |
| 4510 | Food Beverage and Tobacco | 36 | 2.84 | 110 | 3.32 | -0.48 |
| 4520 | Personal Care Drug and Grocery Stores | 14 | 1.39 | 39 | 1.22 | 0.17 |
| 5010 | Construction and Materials | 22 | 1.67 | 66 | 2.02 | -0.35 |
| 5020 | Industrial Goods and Services | 91 | 7.31 | 286 | 7.33 | -0.03 |
| 5510 | Basic Resources | 24 | 2.78 | 105 | 2.56 | 0.22 |
| 5520 | Chemicals | 19 | 1.03 | 94 | 1.44 | -0.42 |
| 6010 | Energy | 26 | 3.81 | 90 | 4.80 | -0.99 |
| 6510 | Utilities | 36 | 3.25 | 100 | 3.13 | 0.12 |
| Totals | | 707 | 100.00 | 2014 | 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 Breakdown

| | FTSE Asia ex Japan ESG | | FTSE Asia Pacific ex Japan Australia and New Zealand Index | | |
|-------------|------------------------|--------|---|--------|--------|
| Country | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| China | 183 | 22.52 | 1241 | 28.43 | -5.91 |
| Hong Kong | 45 | 5.82 | 72 | 5.30 | 0.52 |
| India | 171 | 22.96 | 228 | 22.43 | 0.53 |
| Indonesia | 14 | 1.72 | 42 | 2.18 | -0.46 |
| Korea | 83 | 15.30 | 159 | 14.21 | 1.09 |
| Malaysia | 32 | 2.07 | 39 | 1.81 | 0.26 |
| Pakistan | - | - | 1 | 0.00 | 0.00 |
| Philippines | 11 | 0.67 | 24 | 0.77 | -0.10 |
| Singapore | 31 | 3.98 | 36 | 3.28 | 0.70 |
| Taiwan | 105 | 22.69 | 122 | 19.56 | 3.12 |
| Thailand | 32 | 2.27 | 50 | 2.01 | 0.26 |
| Totals | 707 | 100.00 | 2014 | 100.00 | |

Index Characteristics

| Attributes | FTSE Asia ex Japan ESG | FTSE Asia Pacific ex Japan Australia and New Zealand Index |
|-------------------------|------------------------|---|
| Number of constituents | 707 | 2014 |
| Dividend Yield % | 2.62 | 2.56 |
| Constituent (Wgt %) | | |
| Average | 0.14 | 0.05 |
| Largest | 10.60 | 8.66 |
| Median | 0.06 | 0.01 |
| Top 10 Holdings (Wgt %) | 28.37 | 26.23 |

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