

FTSE Asia ex Japan Index

Data as at: 28 June 2024

The FTSE Asia ex Japan Index is one of a range of indexes designed to help investors to benchmark their Asia Pacific investments. The index comprises Large and Mid cap stocks providing coverage of China, Hong Kong, India, Indonesia, Korea, Malaysia, Pakistan, Philippines, Singapore, Taiwan and Thailand. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

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 Index | 7.1 | 9.6 | 9.6 | 14.0 | -12.9 | 25.1 | -4.5 | 4.6 | 13.7 | 17.0 | 18.4 |
| FTSE Asia Pacific ex Japan Australia and New Zealand Net INDEX | 7.0 | 9.4 | 9.4 | 13.6 | -13.9 | 23.1 | -4.9 | 4.2 | 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) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|--|------|------|------|------|-------|------|------|------|-------|------|
| 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 Net INDEX | 5.5 | -8.8 | 6.2 | 38.8 | -14.5 | 17.6 | 25.4 | -3.1 | -18.9 | 7.0 |

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 Index | 1.0 | -0.3 | 0.2 | 0.3 | -12.2 | -37.8 | -41.2 | -41.2 |
| FTSE Asia Pacific ex Japan Australia and New Zealand Net INDEX | 0.9 | -0.3 | 0.2 | 0.3 | -12.3 | -38.2 | -41.5 | -41.5 |

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

Drawdown - based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

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, and available for end of day. A net of tax version of the index is 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.

Top 10 Constituents

| Constituent | Country/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|------------------------------------|----------------|-----------------------------------|------------------|--------------|
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 714,726 | 9.88 |
| Tencent Holdings (P Chip) | China | Software and Computer Services | 299,224 | 4.14 |
| Samsung Electronics | Korea | Telecommunications Equipment | 281,738 | 3.89 |
| Alibaba Group Holding (P Chip) | China | Retailers | 153,416 | 2.12 |
| Reliance Industries | India | Oil Gas and Coal | 124,658 | 1.72 |
| HDFC Bank | India | Banks | 113,586 | 1.57 |
| PDD Holdings Inc ADS (N Shares) | China | Software and Computer Services | 93,927 | 1.30 |
| SK Hynix | Korea | Technology Hardware and Equipment | 92,505 | 1.28 |
| Hon Hai Precision Industry | Taiwan | Technology Hardware and Equipment | 78,663 | 1.09 |
| AIA Group Ltd. | Hong Kong | Life Insurance | 76,202 | 1.05 |
| Totals | | | 2,028,647 | 28.04 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|---------------|---------------------------------------|-------------|------------------|---------------|
| 1010 | Technology | 236 | 2,086,969 | 28.84 |
| 1510 | Telecommunications | 63 | 530,993 | 7.34 |
| 2010 | Health Care | 176 | 252,616 | 3.49 |
| 3010 | Banks | 114 | 972,635 | 13.44 |
| 3020 | Financial Services | 105 | 222,946 | 3.08 |
| 3030 | Insurance | 40 | 255,790 | 3.54 |
| 3510 | Real Estate | 98 | 192,881 | 2.67 |
| 4010 | Automobiles and Parts | 76 | 273,282 | 3.78 |
| 4020 | Consumer Products and Services | 95 | 223,083 | 3.08 |
| 4030 | Media | 30 | 23,789 | 0.33 |
| 4040 | Retailers | 39 | 237,810 | 3.29 |
| 4050 | Travel and Leisure | 46 | 128,557 | 1.78 |
| 4510 | Food Beverage and Tobacco | 110 | 216,478 | 2.99 |
| 4520 | Personal Care Drug and Grocery Stores | 41 | 94,748 | 1.31 |
| 5010 | Construction and Materials | 65 | 133,573 | 1.85 |
| 5020 | Industrial Goods and Services | 287 | 533,546 | 7.37 |
| 5510 | Basic Resources | 108 | 190,232 | 2.63 |
| 5520 | Chemicals | 96 | 94,074 | 1.30 |
| 6010 | Energy | 90 | 338,279 | 4.68 |
| 6510 | Utilities | 100 | 232,906 | 3.22 |
| Totals | | 2015 | 7,235,188 | 100.00 |

Country/Market Breakdown

| Country/Market | No. of Cons | Net MCap (USDm) | Wgt % |
|----------------|-------------|------------------|---------------|
| China | 1238 | 2,050,913 | 28.35 |
| Hong Kong | 72 | 355,058 | 4.91 |
| India | 231 | 1,711,779 | 23.66 |
| Indonesia | 42 | 132,860 | 1.84 |
| Korea | 160 | 944,542 | 13.05 |
| Malaysia | 39 | 133,830 | 1.85 |
| Pakistan | 1 | 313 | 0.00 |
| Philippines | 24 | 47,316 | 0.65 |
| Singapore | 36 | 227,003 | 3.14 |
| Taiwan | 122 | 1,503,252 | 20.78 |
| Thailand | 50 | 128,320 | 1.77 |
| Totals | 2015 | 7,235,188 | 100.00 |

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 May 2000

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, Local

Review Dates

Semi-annually in March and September

Index Characteristics

| Attributes | FTSE Asia ex Japan Index |
|-----------------------------------|--------------------------|
| Number of constituents | 2015 |
| Net MCap (USDm) | 7,235,188 |
| Dividend Yield % | 2.36 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 3,591 |
| Largest | 714,726 |
| Smallest | 17 |
| Median | 669 |
| Weight of Largest Constituent (%) | 9.88 |
| Top 10 Holdings (% Index MCap) | 28.04 |

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