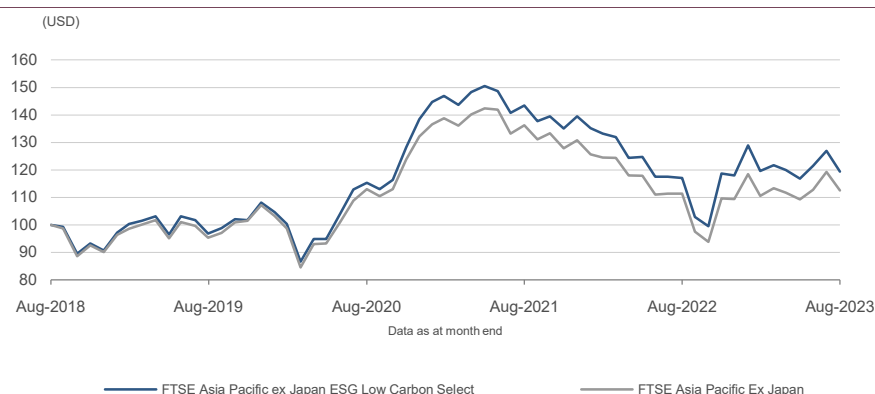


FTSE Asia Pacific ex Japan ESG Low Carbon Select Index

Data as at: 31 August 2023

The FTSE Asia Pacific ex Japan ESG Low Carbon Select Index Series is comprised of mid and large cap stocks from Asia Pacific markets excluding Japanese stocks and targets 50% reduction in index level carbon emissions, 50% reduction in fossil fuel reserves and 20% improvement in index level ESG ratings. The index is constructed using the FTSE Russell Target Exposure methodology. The index series also excludes companies involved with controversial product activities - weapons, thermal coal, tobacco, nuclear power, gambling, adult entertainment and companies involved with controversies related to the UN Global Compact principles.

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 Pacific ex Japan ESG Low Carbon Select	2.2	-0.1	1.2	2.1	3.6	19.4	1.2	3.6	17.9	17.6	19.7
FTSE Asia Pacific Ex Japan	2.9	1.7	2.9	1.0	-0.5	12.5	-0.2	2.4	16.7	16.8	19.2

* 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)	2018	2019	2020	2021	2022
FTSE Asia Pacific ex Japan ESG Low Carbon Select	-11.6	19.3	28.0	0.8	-15.4
FTSE Asia Pacific Ex Japan	-13.9	19.1	23.2	-1.0	-16.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Asia Pacific ex Japan ESG Low Carbon Select	0.1	0.1	0.2	-	-15.0	-37.1	-37.1	-
FTSE Asia Pacific Ex Japan	0.1	0.0	0.1	0.3	-16.4	-37.2	-37.2	-37.2

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

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe 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 indexes are calculated based on price and total return methodologies, and available 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	Country	ICB Sector	FTSE Asia Pacific ex Japan ESG Low Carbon Select (Wgt %)	FTSE Asia Pacific Ex Japan (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	9.09	5.54	3.55
BHP Group	Australia	Industrial Metals and Mining	5.90	1.96	3.95
Samsung Electronics	Korea	Telecommunications Equipment	5.88	3.20	2.67
Infosys	India	Software and Computer Services	5.28	0.81	4.47
Ping An Insurance (H)	China	Life Insurance	3.71	0.50	3.21
Commonwealth Bank of Australia	Australia	Banks	2.61	1.49	1.12
DBS Group Holdings	Singapore	Banks	1.99	0.60	1.39
Hong Kong Exchanges & Clearing	Hong Kong	Investment Banking and Brokerage Services	1.52	0.66	0.86
WuXi Biologics (P Chip)	China	Pharmaceuticals and Biotechnology	1.50	0.27	1.24
National Australia Bank	Australia	Banks	1.31	0.79	0.52
Totals			38.79	15.82	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Asia Pacific ex Japan ESG Low Carbon Select		FTSE Asia Pacific Ex Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	79	22.13	213	20.93	1.20
15	Telecommunications	37	10.72	66	6.20	4.52
20	Health Care	56	3.83	164	4.91	-1.08
30	Financials	157	26.45	260	21.48	4.98
35	Real Estate	61	3.27	110	3.97	-0.70
40	Consumer Discretionary	106	8.76	275	13.24	-4.49
45	Consumer Staples	68	4.68	149	5.06	-0.37
50	Industrials	133	5.00	333	8.98	-3.98
55	Basic Materials	95	12.87	204	7.73	5.13
60	Energy	36	1.55	95	4.85	-3.30
65	Utilities	25	0.75	91	2.65	-1.90
Totals		853	100.00	1960	100.00	

Country Breakdown

Country	FTSE Asia Pacific ex Japan ESG Low Carbon Select		FTSE Asia Pacific Ex Japan		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	77	17.49	110	16.93	0.55
China	333	26.55	1073	27.39	-0.83
Hong Kong	53	5.69	79	5.60	0.09
India	108	14.41	210	15.41	-1.00
Indonesia	25	1.96	42	1.97	-0.02
Korea	65	11.90	160	11.21	0.69
Malaysia	30	1.48	41	1.48	-0.01
New Zealand	14	0.67	15	0.67	0.00
Pakistan	-	-	2	0.00	0.00
Philippines	13	0.68	28	0.65	0.04
Singapore	20	2.99	35	2.88	0.11
Taiwan	82	14.04	114	13.69	0.35
Thailand	33	2.15	51	2.11	0.04
Totals	853	100.00	1960	100.00	

INFORMATION

Index Universe

FTSE Asia Pacific ex Japan Index

Index Launch

13 December 2019

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

March, exclusion list applied quarterly

Index Characteristics

Attributes	FTSE Asia Pacific ex Japan ESG Low Carbon Select	FTSE Asia Pacific Ex Japan
Number of constituents	853	1960
Dividend Yield %	3.53	3.03
Constituent (Wgt %)		
Average	0.12	0.05
Largest	9.09	5.54
Median	0.02	0.01
Top 10 Holdings (Wgt %)	38.79	23.35

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA
+44 (0) 20 7866 1810

North America
+1 877 503 6437

Asia-Pacific
Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 8823 3521