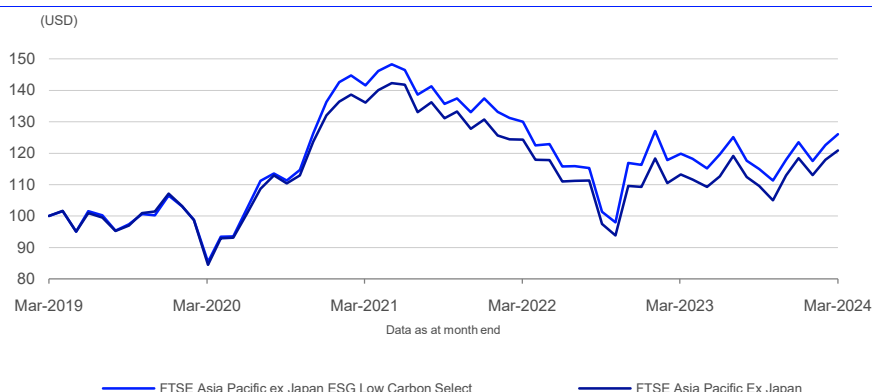


# FTSE Asia Pacific ex Japan ESG Low Carbon Select Index

Data as at: 29 March 2024

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	2.1	9.7	2.1	5.2	-11.0	26.1	-3.8	4.7	13.7	16.9	19.3
FTSE Asia Pacific Ex Japan	2.0	10.2	2.0	6.7	-11.2	20.8	-3.9	3.9	12.6	16.3	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 Pacific ex Japan ESG Low Carbon Select	19.3	28.0	0.8	-15.4	6.2
FTSE Asia Pacific Ex Japan	19.1	23.2	-1.0	-16.4	8.4

## 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	0.4	-0.2	0.2	-	-11.5	-34.4	-37.1	-
FTSE Asia Pacific Ex Japan	0.6	-0.3	0.2	0.3	-12.2	-35.1	-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	13.26	7.16	6.10
Samsung Electronics	Korea	Telecommunications Equipment	6.15	3.57	2.58
BHP Group	Australia	Industrial Metals and Mining	5.22	1.78	3.44
Commonwealth Bank of Australia	Australia	Banks	3.99	1.62	2.37
Infosys	India	Software and Computer Services	3.68	0.77	2.91
Ping An Insurance (H)	China	Life Insurance	2.05	0.32	1.72
DBS Group Holdings	Singapore	Banks	2.01	0.59	1.41
National Australia Bank	Australia	Banks	1.99	0.87	1.12
HCL Technologies	India	Software and Computer Services	1.86	0.24	1.62
Xiaomi (P Chip)	China	Telecommunications Equipment	1.61	0.34	1.27
Totals			41.82	17.26	

ICB Industry Breakdown

		FTSE Asia Pacific ex Japan ESG Low Carbon Select		FTSE Asia Pacific Ex Japan		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	81	28.59	243	22.58	6.01
15	Telecommunications	33	12.18	65	6.56	5.63
20	Health Care	34	1.95	186	4.90	-2.95
30	Financials	140	25.57	277	22.01	3.57
35	Real Estate	46	1.75	112	3.60	-1.85
40	Consumer Discretionary	64	7.11	302	11.97	-4.85
45	Consumer Staples	54	3.37	155	4.46	-1.09
50	Industrials	93	5.80	373	9.33	-3.53
55	Basic Materials	58	11.29	217	6.63	4.67
60	Energy	29	1.93	99	4.95	-3.02
65	Utilities	14	0.45	108	3.02	-2.57
Totals		646	100.00	2137	100.00	

Country Breakdown

		FTSE Asia Pacific ex Japan ESG Low Carbon Select		FTSE Asia Pacific Ex Japan		
Country		No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia		59	17.28	108	16.73	0.55
China		233	21.97	1241	23.49	-1.52
Hong Kong		40	4.39	72	4.38	0.01
India		91	17.24	228	18.54	-1.29
Indonesia		15	1.94	42	1.80	0.13
Korea		64	12.42	159	11.74	0.67
Malaysia		21	1.41	39	1.50	-0.09
New Zealand		9	0.66	15	0.64	0.02
Pakistan		-	-	1	0.00	0.00
Philippines		13	0.72	24	0.64	0.08
Singapore		12	2.88	36	2.71	0.17
Taiwan		63	17.48	122	16.17	1.31
Thailand		26	1.61	50	1.66	-0.05
Totals		646	100.00	2137	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	646	2137
Dividend Yield %	3.09	2.77
Constituent (Wgt %)		
Average	0.16	0.05
Largest	13.26	7.16
Median	0.02	0.01
Top 10 Holdings (Wgt %)	41.82	23.63

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