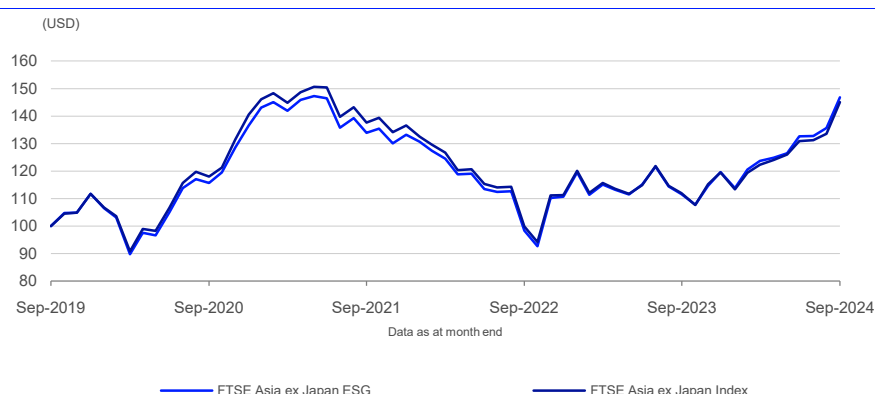


FTSE Asia ex Japan ESG Index

Data as at: 30 September 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	10.6	18.7	22.7	31.6	9.6	46.8	3.1	8.0	15.0	17.4	18.8
FTSE Asia ex Japan Index	10.8	18.7	21.4	29.6	5.4	45.1	1.8	7.7	14.4	17.0	18.6

* 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 ex Japan 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	2.0	0.2	0.4	-	-9.9	-33.4	-40.9	-
FTSE Asia ex Japan Index	2.0	0.1	0.4	0.4	-9.2	-34.2	-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 ex Japan Index (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	11.32	9.04	2.27
Alibaba Group Holding (P Chip)	China	Retailers	3.97	3.00	0.98
Samsung Electronics	Korea	Telecommunications Equipment	3.29	2.79	0.50
Meituan Dianping (P Chip)	China	Software and Computer Services	2.88	1.55	1.32
Reliance Industries	India	Oil Gas and Coal	1.75	1.46	0.29
AlIA Group Ltd.	Hong Kong	Life Insurance	1.40	1.25	0.15
HDFC Bank	India	Banks	1.32	1.45	-0.13
Infosys	India	Software and Computer Services	1.20	0.98	0.22
SK Hynix	Korea	Technology Hardware and Equipment	1.12	0.90	0.22
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.04	0.88	0.16
Totals			29.29	23.30	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Asia ex Japan ESG		FTSE Asia ex Japan Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	89	25.68	237	27.66	-1.98
1510	Telecommunications	30	7.04	62	6.20	0.84
2010	Health Care	47	4.05	179	4.01	0.04
3010	Banks	76	14.46	117	13.11	1.35
3020	Financial Services	30	3.31	109	3.37	-0.06
3030	Insurance	23	5.06	39	4.08	0.97
3510	Real Estate	45	3.14	93	2.89	0.25
4010	Automobiles and Parts	24	3.73	77	3.77	-0.04
4020	Consumer Products and Services	34	3.21	95	3.17	0.04
4030	Media	1	0.02	29	0.31	-0.29
4040	Retailers	15	4.80	38	4.52	0.28
4050	Travel and Leisure	22	2.19	45	1.94	0.25
4510	Food Beverage and Tobacco	35	2.62	106	3.09	-0.47
4520	Personal Care Drug and Grocery Stores	15	1.60	38	1.38	0.22
5010	Construction and Materials	21	1.49	64	1.78	-0.29
5020	Industrial Goods and Services	93	7.30	293	7.43	-0.13
5510	Basic Resources	25	2.76	111	2.59	0.17
5520	Chemicals	19	0.87	92	1.26	-0.39
6010	Energy	26	3.42	92	4.32	-0.90
6510	Utilities	36	3.27	100	3.13	0.14
Totals		706	100.00	2016	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

	FTSE Asia ex Japan ESG		FTSE Asia ex Japan Index		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
China	181	25.33	1233	31.49	-6.16
Hong Kong	46	6.09	70	5.31	0.78
India	170	23.51	243	23.33	0.18
Indonesia	14	1.48	39	1.89	-0.42
Korea	84	12.14	157	11.20	0.94
Malaysia	32	2.20	39	1.99	0.21
Philippines	11	0.62	23	0.69	-0.07
Singapore	31	4.01	35	3.22	0.80
Taiwan	105	22.25	128	18.83	3.42
Thailand	32	2.37	49	2.05	0.32
Totals	706	100.00	2016	100.00	

Index Characteristics

Attributes	FTSE Asia ex Japan ESG	FTSE Asia ex Japan Index
Number of constituents	706	2016
Dividend Yield %	2.33	2.25
Constituent (Wgt %)		
Average	0.14	0.05
Largest	11.32	9.04
Median	0.06	0.01
Top 10 Holdings (Wgt %)	29.29	27.12

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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 7228 5659