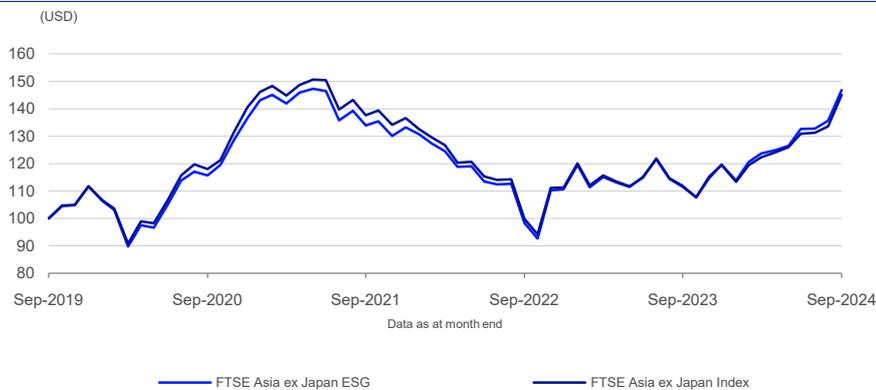


FTSE Asia ex Japan ESG Index

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
AIA 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

Country/Market	FTSE Asia ex Japan ESG		FTSE Asia ex Japan Index		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
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

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