

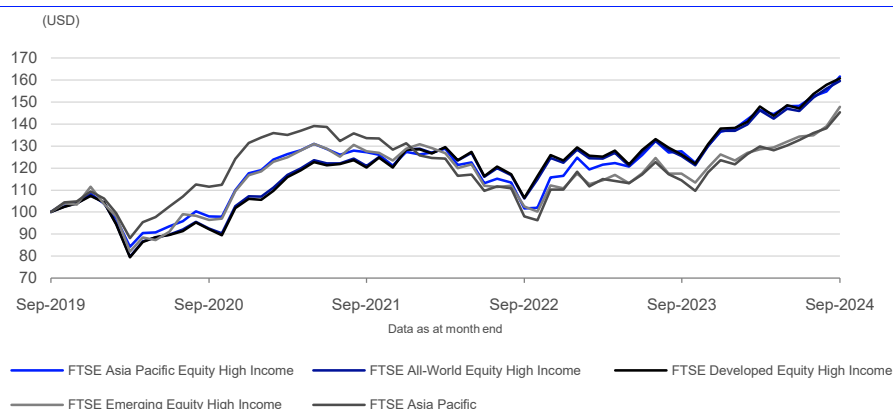
FTSE Asia Pacific Equity High Income Index

Data as at: 30 September 2024

The FTSE Asia Pacific Equity High Income Index represents the performance of large and mid-cap Asia Pacific companies, which are characterized by higher-than-average dividend yields.

The FTSE Asia Pacific Equity High Income Index is part of the FTSE Global Equity High Income Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero or no historical or forecast dividends are screened out, and the bottom fifth percentile of companies with negative one-year returns are also excluded. The remaining stocks are ranked based on their forecast tax adjusted dividend yield and included in the index until the cumulative market capitalization reaches 50%. Please see the index Ground Rules for more information.

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 Equity High Income	9.0	10.4	18.4	26.7	27.0	61.7	8.3	10.1	15.0	14.8	16.0
FTSE All-World Equity High Income	9.3	9.2	16.6	27.2	31.9	59.6	9.7	9.8	9.5	14.1	17.1
FTSE Developed Equity High Income	9.3	8.6	16.5	27.3	33.7	60.8	10.2	10.0	9.8	14.4	17.4
FTSE Emerging Equity High Income	10.1	15.0	17.1	25.8	15.7	47.8	5.0	8.1	11.4	14.7	17.4
FTSE Asia Pacific	9.5	12.0	17.6	27.0	8.8	45.4	2.9	7.8	14.8	15.6	16.3

* 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 Pacific Equity High Income	0.2	-2.7	6.2	24.1	-12.2	17.0	8.5	8.2	-8.5	17.2
FTSE All-World Equity High Income	3.8	-3.8	11.5	19.1	-10.4	21.7	-0.5	19.9	-4.8	11.9
FTSE Developed Equity High Income	4.4	-2.2	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7
FTSE Emerging Equity High Income	-2.5	-21.3	18.0	25.9	-5.8	19.5	4.8	10.3	-14.0	14.0
FTSE Asia Pacific	0.7	-0.8	5.6	30.9	-13.5	19.2	20.1	-0.1	-16.1	12.3

FEATURES

Coverage

The index is a subset of the FTSE Global Equity High Income Index Series, which is designed to represent the performance of companies that are characterized by higher-than-average dividend yield based on the FTSE All-World Index, which includes large and mid cap stocks across developed and emerging markets in the FTSE Global Equity Index Series (GEIS).

Objective

The index is designed for use 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, both real time intra-second 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Asia Pacific Equity High Income	1.7	0.5	0.6	0.5	-11.2	-24.0	-31.8	-34.6
FTSE All-World Equity High Income	2.8	0.6	0.6	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Developed Equity High Income	2.7	0.7	0.6	0.5	-6.0	-19.9	-37.2	-37.2
FTSE Emerging Equity High Income	2.2	0.3	0.5	0.3	-7.3	-26.7	-34.2	-40.1
FTSE Asia Pacific	1.8	0.2	0.5	0.4	-11.2	-30.1	-34.4	-34.4

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Toyota Motor	Japan	Automobiles and Parts	210,744	3.31
BHP Group	Australia	Industrial Metals and Mining	160,575	2.52
Commonwealth Bank of Australia	Australia	Banks	157,204	2.47
Mitsubishi UFJ Financial	Japan	Banks	114,995	1.81
AIA Group Ltd.	Hong Kong	Life Insurance	100,656	1.58
Mitsubishi Corp	Japan	General Industrials	82,619	1.30
National Australia Bank	Australia	Banks	80,393	1.26
Sumitomo Mitsui Financial Group	Japan	Banks	79,268	1.25
Westpac Banking Corp	Australia	Banks	76,347	1.20
Itochu Corp	Japan	General Industrials	72,641	1.14
Totals			1,135,440	17.85

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	65	465,967	7.32
1510	Telecommunications	35	234,885	3.69
2010	Health Care	28	115,711	1.82
3010	Banks	110	1,466,656	23.05
3020	Financial Services	58	301,180	4.73
3030	Insurance	36	497,188	7.82
3510	Real Estate	87	313,758	4.93
4010	Automobiles and Parts	38	450,834	7.09
4020	Consumer Products and Services	55	178,124	2.80
4030	Media	10	12,016	0.19
4040	Retailers	23	149,809	2.35
4050	Travel and Leisure	22	56,507	0.89
4510	Food Beverage and Tobacco	52	214,580	3.37
4520	Personal Care Drug and Grocery Stores	19	47,777	0.75
5010	Construction and Materials	49	97,139	1.53
5020	Industrial Goods and Services	139	769,524	12.10
5510	Basic Resources	42	370,820	5.83
5520	Chemicals	48	115,043	1.81
6010	Energy	61	291,541	4.58
6510	Utilities	59	212,643	3.34
Totals		1036	6,361,701	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 May 2024

Base Date

20 September 2002

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR, AUD, CNY, HKD, CAD

Review Dates

Annually in September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	66	1,119,473	17.60
China	380	910,069	14.31
Hong Kong	55	393,447	6.18
India	24	183,857	2.89
Indonesia	21	119,154	1.87
Japan	249	2,277,816	35.81
Korea	56	234,817	3.69
Malaysia	31	138,933	2.18
New Zealand	5	16,908	0.27
Philippines	11	24,998	0.39
Singapore	32	251,969	3.96
Taiwan	73	583,896	9.18
Thailand	33	106,364	1.67
Totals	1036	6,361,701	100.00

Index Characteristics

Attributes	FTSE Asia Pacific Equity High Income	FTSE All-World Equity High Income
Number of constituents	1036	1748
Net MCap (USDm)	6,361,701	32,148,568
Dividend Yield %	4.04	3.51
Constituent Sizes (Net MCap USDm)		
Average	6,141	18,392
Largest	210,744	783,278
Smallest	35	35
Median	2,133	4,192
Weight of Largest Constituent (%)	3.31	2.44
Top 10 Holdings (% Index MCap)	17.85	13.36

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