

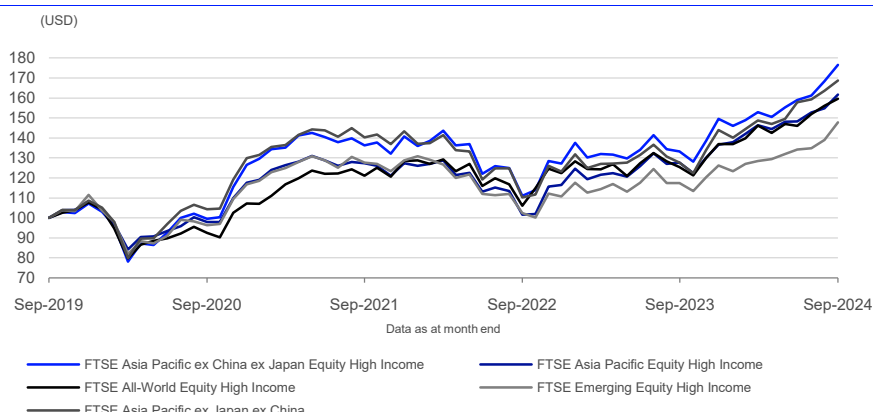
# FTSE Asia Pacific ex China ex Japan Equity High Income Index

Data as at: 30 September 2024

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

The FTSE Asia Pacific ex China ex Japan Equity High Income Index is part of the FTSE Global Equity High 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 ex China ex Japan Equity High Income	11.1	15.4	18.0	32.4	29.5	76.5	9.0	12.0	13.0	15.8	20.0
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 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 ex Japan ex China	6.9	13.4	17.2	32.2	20.2	68.7	6.3	11.0	14.1	15.7	19.7

\* 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

## 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.

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Asia Pacific ex China ex Japan Equity High Income	0.8	-13.1	8.7	24.8	-9.6	17.4	18.2	11.2	-9.6	17.6
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 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 ex Japan ex China	2.5	-9.3	9.3	32.5	-11.7	17.3	19.7	10.3	-14.1	16.9

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 China ex Japan Equity High Income	2.4	0.6	0.6	0.4	-8.2	-23.8	-37.3	-37.3
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 Emerging Equity High Income	2.2	0.3	0.5	0.3	-7.3	-26.7	-34.2	-40.1
FTSE Asia Pacific ex Japan ex China	2.2	0.4	0.6	0.4	-9.7	-26.0	-37.7	-37.7

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 %
BHP Group	Australia	Industrial Metals and Mining	160,575	5.06
Commonwealth Bank of Australia	Australia	Banks	157,204	4.95
AIA Group Ltd.	Hong Kong	Life Insurance	100,656	3.17
National Australia Bank	Australia	Banks	80,393	2.53
Westpac Banking Corp	Australia	Banks	76,347	2.41
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	70,654	2.23
ANZ Group Holdings	Australia	Banks	63,576	2.00
DBS Group Holdings	Singapore	Banks	59,723	1.88
Macquarie Group	Australia	Investment Banking and Brokerage Services	56,515	1.78
Wesfarmers	Australia	Retailers	55,295	1.74
Totals			880,936	27.76

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

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	41	373,484	11.77
1510	Telecommunications	25	107,462	3.39
2010	Health Care	2	19,197	0.60
3010	Banks	51	872,034	27.48
3020	Financial Services	23	199,002	6.27
3030	Insurance	17	227,998	7.18
3510	Real Estate	39	178,076	5.61
4010	Automobiles and Parts	8	59,306	1.87
4020	Consumer Products and Services	14	44,016	1.39
4030	Media	2	1,810	0.06
4040	Retailers	11	72,847	2.30
4050	Travel and Leisure	16	42,635	1.34
4510	Food Beverage and Tobacco	23	92,597	2.92
4520	Personal Care Drug and Grocery Stores	9	33,277	1.05
5010	Construction and Materials	12	33,519	1.06
5020	Industrial Goods and Services	42	203,668	6.42
5510	Basic Resources	14	289,443	9.12
5520	Chemicals	9	29,159	0.92
6010	Energy	29	171,475	5.40
6510	Utilities	20	122,811	3.87
Totals		407	3,173,816	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	66	1,119,473	35.27
Hong Kong	55	393,447	12.40
India	24	183,857	5.79
Indonesia	21	119,154	3.75
Korea	56	234,817	7.40
Malaysia	31	138,933	4.38
New Zealand	5	16,908	0.53
Philippines	11	24,998	0.79
Singapore	32	251,969	7.94
Taiwan	73	583,896	18.40
Thailand	33	106,364	3.35
Totals	407	3,173,816	100.00

Index Characteristics

Attributes	FTSE Asia Pacific ex China ex Japan Equity High Income	FTSE Asia Pacific Equity High Income
Number of constituents	407	1036
Net MCap (USDm)	3,173,816	6,361,701
Dividend Yield %	4.26	4.04
Constituent Sizes (Net MCap USDm)		
Average	7,798	6,141
Largest	160,575	210,744
Smallest	109	35
Median	3,357	2,133
Weight of Largest Constituent (%)	5.06	3.31
Top 10 Holdings (% Index MCap)	27.76	17.85

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