

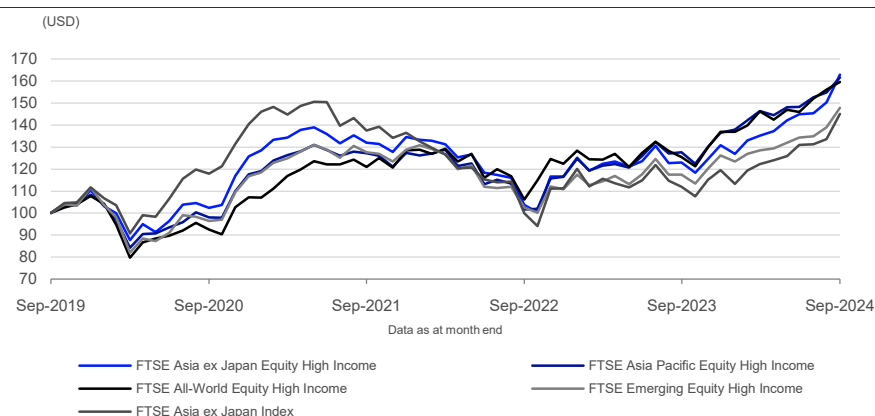
FTSE Asia ex Japan Equity High Income Index

Data as at: 30 September 2024

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

The FTSE Asia ex Japan 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 ex Japan Equity High Income	12.5	20.6	24.5	32.5	23.4	63.0	7.3	10.3	12.9	14.9	17.4
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 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Asia ex Japan Equity High Income	8.4	-13.9	7.4	29.6	-7.3	15.3	13.9	7.1	-13.4	12.2
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 ex Japan Index	5.8	-8.6	6.5	39.2	-14.3	17.9	25.7	-2.8	-18.5	7.4

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 ex Japan Equity High Income	2.4	0.4	0.6	0.4	-7.5	-28.2	-30.1	-34.5
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 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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
AIA Group Ltd.	Hong Kong	Life Insurance	100,656	3.41
China Construction Bank (H)	China	Banks	70,666	2.40
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	70,654	2.40
DBS Group Holdings	Singapore	Banks	59,723	2.03
JD.com (P Chip)	China	Retailers	57,395	1.95
MediaTek	Taiwan	Technology Hardware and Equipment	54,950	1.86
Hong Kong Exchanges & Clearing	Hong Kong	Investment Banking and Brokerage Services	53,243	1.81
Industrial and Commercial Bank of China (H)	China	Banks	47,046	1.60
Oversea-Chinese Banking	Singapore	Banks	41,399	1.40
Ping An Insurance (H)	China	Life Insurance	40,390	1.37
Totals			596,123	20.22

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	50	381,925	12.96
1510	Telecommunications	29	106,597	3.62
2010	Health Care	20	28,614	0.97
3010	Banks	85	748,078	25.38
3020	Financial Services	40	151,244	5.13
3030	Insurance	24	267,845	9.09
3510	Real Estate	46	160,760	5.45
4010	Automobiles and Parts	16	75,585	2.56
4020	Consumer Products and Services	39	82,758	2.81
4030	Media	8	3,784	0.13
4040	Retailers	15	76,560	2.60
4050	Travel and Leisure	14	33,185	1.13
4510	Food Beverage and Tobacco	44	130,792	4.44
4520	Personal Care Drug and Grocery Stores	13	15,239	0.52
5010	Construction and Materials	33	42,729	1.45
5020	Industrial Goods and Services	90	193,572	6.57
5510	Basic Resources	27	81,223	2.76
5520	Chemicals	25	34,968	1.19
6010	Energy	50	184,600	6.26
6510	Utilities	48	147,446	5.00
Totals		716	2,947,504	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 %
China	380	910,069	30.88
Hong Kong	55	393,447	13.35
India	24	183,857	6.24
Indonesia	21	119,154	4.04
Korea	56	234,817	7.97
Malaysia	31	138,933	4.71
Philippines	11	24,998	0.85
Singapore	32	251,969	8.55
Taiwan	73	583,896	19.81
Thailand	33	106,364	3.61
Totals	716	2,947,504	100.00

Index Characteristics

Attributes	FTSE Asia ex Japan Equity High Income	FTSE Asia Pacific Equity High Income
Number of constituents	716	1036
Net MCap (USDm)	2,947,504	6,361,701
Dividend Yield %	4.43	4.04
Constituent Sizes (Net MCap USDm)		
Average	4,117	6,141
Largest	100,656	210,744
Smallest	35	35
Median	1,625	2,133
Weight of Largest Constituent (%)	3.41	3.31
Top 10 Holdings (% Index MCap)	20.22	17.85

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