

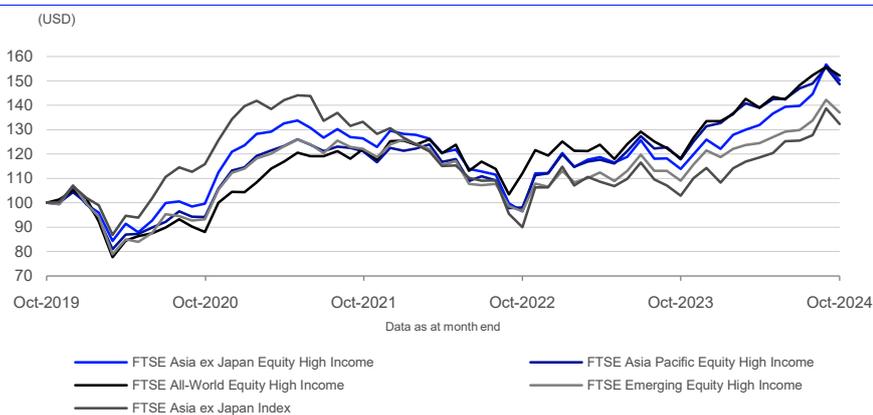
FTSE Asia ex Japan Equity High Income Index

Data as at: 31 October 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	7.5	13.9	19.4	32.0	18.9	50.3	5.9	8.5	13.7	15.5	17.5
FTSE Asia Pacific Equity High Income	1.2	7.0	13.2	26.2	22.7	48.7	7.0	8.3	14.8	15.0	16.2
FTSE All-World Equity High Income	2.7	9.5	14.0	28.8	24.8	52.2	7.7	8.8	9.2	14.0	17.2
FTSE Emerging Equity High Income	5.6	10.1	12.9	25.6	12.2	37.1	3.9	6.5	11.9	15.0	17.5
FTSE Asia ex Japan Index	5.5	11.6	15.9	28.7	-0.6	32.4	-0.2	5.8	14.6	17.3	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	2.2	0.4	0.5	0.4	-7.5	-28.2	-30.1	-34.5
FTSE Asia Pacific Equity High Income	1.7	0.5	0.5	0.4	-11.2	-24.0	-31.8	-34.6
FTSE All-World Equity High Income	3.0	0.5	0.5	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Emerging Equity High Income	2.1	0.3	0.4	0.3	-7.3	-26.7	-34.2	-40.1
FTSE Asia ex Japan Index	1.9	0.0	0.3	0.3	-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	88,726	3.14
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,719	2.79
China Construction Bank (H)	China	Banks	72,405	2.57
MediaTek	Taiwan	Technology Hardware and Equipment	59,587	2.11
DBS Group Holdings	Singapore	Banks	58,804	2.08
JD.com (P Chip)	China	Retailers	53,363	1.89
Hong Kong Exchanges & Clearing	Hong Kong	Investment Banking and Brokerage Services	50,685	1.80
Industrial and Commercial Bank of China (H)	China	Banks	47,207	1.67
Oversea-Chinese Banking	Singapore	Banks	40,359	1.43
Bank of China (H)	China	Banks	39,690	1.41
Totals			589,545	20.89

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	50	393,959	13.96
1510	Telecommunications	29	101,462	3.60
2010	Health Care	20	25,839	0.92
3010	Banks	85	729,978	25.87
3020	Financial Services	39	148,897	5.28
3030	Insurance	24	254,437	9.02
3510	Real Estate	46	149,939	5.31
4010	Automobiles and Parts	16	67,872	2.41
4020	Consumer Products and Services	39	74,537	2.64
4030	Media	8	3,496	0.12
4040	Retailers	15	70,762	2.51
4050	Travel and Leisure	14	30,799	1.09
4510	Food Beverage and Tobacco	44	122,462	4.34
4520	Personal Care Drug and Grocery Stores	13	14,535	0.52
5010	Construction and Materials	33	41,349	1.47
5020	Industrial Goods and Services	90	181,868	6.45
5510	Basic Resources	27	74,300	2.63
5520	Chemicals	25	31,561	1.12
6010	Energy	50	166,357	5.90
6510	Utilities	48	137,424	4.87
Totals		715	2,821,834	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	379	873,606	30.96
Hong Kong	55	368,770	13.07
India	24	168,429	5.97
Indonesia	21	112,755	4.00
Korea	56	217,373	7.70
Malaysia	31	127,675	4.52
Philippines	11	24,212	0.86
Singapore	32	240,241	8.51
Taiwan	73	590,642	20.93
Thailand	33	98,130	3.48
Totals	715	2,821,834	100.00

Index Characteristics

Attributes	FTSE Asia ex Japan Equity High Income	FTSE Asia Pacific Equity High Income
Number of constituents	715	1035
Net MCap (USDm)	2,821,834	6,076,446
Dividend Yield %	4.57	4.10
Constituent Sizes (Net MCap USDm)		
Average	3,947	5,871
Largest	88,726	208,795
Smallest	32	32
Median	1,495	2,024
Weight of Largest Constituent (%)	3.14	3.44
Top 10 Holdings (% Index MCap)	20.89	18.11

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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