

FTSE Asia Pacific Sustainable Yield Indices

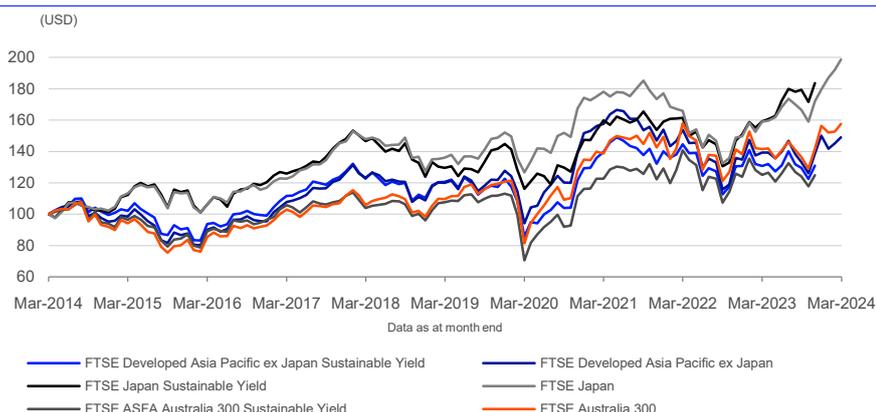
Data as at: 29 March 2024

The FTSE Global Sustainable Yield Index Series has been designed to measure the performance of an index consisting of securities exhibiting relatively high and sustainable yields.

The indices were developed to address the inclusion of stocks in some high yield indices without reference to the likelihood that a dividend will be paid. The FTSE Global Sustainable Yield Index Series excludes extreme yielding stocks and examines the financial and operating strength of prospective constituents with specific emphasis on companies with strong balance sheets and the ability to generate cash flow. Other screening criteria include the payout ratio and incidence of historic or forecast dividend cuts as, historically, such stocks are susceptible to falling dividends and consequently yield disappointment.

A series of net of tax total return indices are also calculated.

10-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 Developed Asia Pacific ex Japan Sustainable Yield	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Asia Pacific ex Japan	-0.6	11.8	-0.6	7.0	-5.5	24.3	-1.9	4.4	14.8	17.4	21.7
FTSE Japan Sustainable Yield	-	-	-	-	-	-	-	-	-	-	-
FTSE Japan	10.6	19.3	10.6	25.0	11.5	45.9	3.7	7.9	14.5	15.8	15.4
FTSE ASFA Australia 300 Sustainable Yield	-	-	-	-	-	-	-	-	-	-	-
FTSE Australia 300	0.8	15.5	0.8	11.4	13.7	43.8	4.4	7.5	18.0	19.6	25.0

* 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

Global, regional and country indices are available.

Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying indices are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying indices are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

Price, Total Return and Net of Tax indices will be calculated on an end of day basis.

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 Developed Asia Pacific ex Japan Sustainable Yield	0.5	-8.2	8.6	28.5	-13.2	11.0	5.5	8.3	-6.8	0.3
FTSE Developed Asia Pacific ex Japan	-3.2	-8.0	8.9	32.7	-14.0	17.4	18.8	1.4	-12.4	11.2
FTSE Japan Sustainable Yield	-3.4	13.8	4.7	22.9	-16.3	16.9	1.8	8.0	-5.2	21.7
FTSE Japan	-3.3	11.1	2.8	25.3	-13.0	19.5	14.6	1.5	-15.5	20.0
FTSE ASFA Australia 300 Sustainable Yield	-0.6	-7.4	10.8	15.9	-14.0	17.7	2.8	11.2	-4.1	0.9
FTSE Australia 300	-3.0	-9.0	10.9	20.7	-12.0	22.7	11.5	10.7	-7.3	13.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Asia Pacific ex Japan Sustainable Yield	-	-	-	-	-	-	-	-
FTSE Developed Asia Pacific ex Japan	0.6	-0.1	0.2	0.2	-14.1	-31.9	-39.5	-39.5
FTSE Japan Sustainable Yield	-	-	-	-	-	-	-	-
FTSE Japan	1.7	0.2	0.5	0.5	-9.5	-32.8	-32.8	-32.8
FTSE ASFA Australia 300 Sustainable Yield	-	-	-	-	-	-	-	-
FTSE Australia 300	0.8	0.2	0.3	0.2	-14.0	-26.1	-46.2	-46.2

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

Drawdown - based on daily data

5-Year Correlation - Total Return

	FTSE Developed Asia Pacific ex Japan Sustainable Yield	FTSE Developed Asia Pacific ex Japan	FTSE Japan Sustainable Yield	FTSE Japan
FTSE Developed Asia Pacific ex Japan Sustainable Yield	1.000	0.953	0.788	0.757
FTSE Developed Asia Pacific ex Japan		1.000	0.773	0.799
FTSE Japan Sustainable Yield			1.000	0.921
FTSE Japan				1.000

Top 10 Constituents - FTSE Developed Asia Pacific ex Japan Sustainable Yield

Constituent	Country	ICB Sector	FTSE Developed Asia Pacific ex Japan Sustainable Yield (Wgt %)	FTSE Developed Asia Pacific ex Japan (Wgt %)	Diff %
Totals					0.00

Top 10 Constituents - FTSE Japan Sustainable Yield

Constituent	Country	ICB Sector	FTSE Japan Sustainable Yield (Wgt %)	FTSE Japan (Wgt %)	Diff %
Totals					0.00

Country Breakdown

Country	FTSE Developed Asia Pacific ex Japan Sustainable Yield		FTSE Developed Asia Pacific ex Japan		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Totals					

ICB Industry Breakdown

ICB Industry	FTSE Developed Asia Pacific ex Japan Sustainable Yield		FTSE Developed Asia Pacific ex Japan			FTSE Japan Sustainable Yield		FTSE Japan		
	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Totals										

INFORMATION

Index Universe

Underlying index from FTSE Global Equity Index Series

Index Launch

20 January 2015

Base Date

19 September 2014

Base Value

1000

Investability Screen

Underlying indices are free-float adjusted and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY and Local

Review Dates

Semi-annually in March and September

History

22 September 2003

Index Characteristics

Attributes	FTSE Developed Asia Pacific ex Japan Sustainable Yield	FTSE Developed Asia Pacific ex Japan	FTSE Japan Sustainable Yield	FTSE Japan
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