

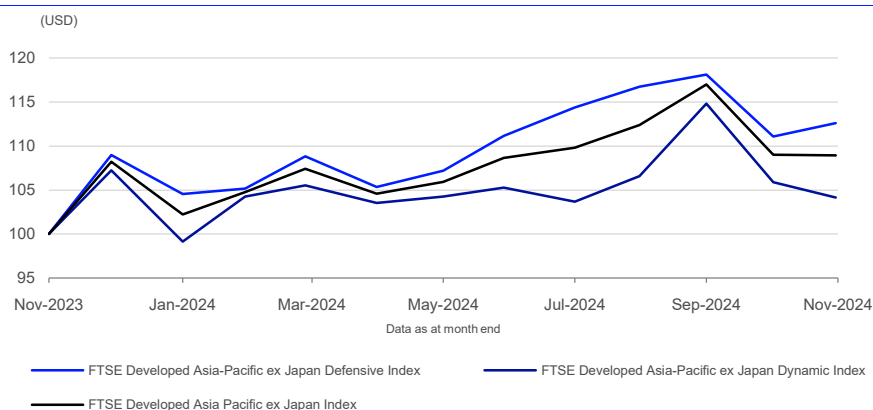
# FTSE Developed Asia-Pacific ex Japan Defensive and Dynamic Indices

Data as at: 29 November 2024

The FTSE Global Stability Index Series is designed to reflect the performance of securities that have defensive or dynamic characteristics. FTSE Russell classifies stocks as Defensive or Dynamic, using three variables related to quality, and two related to volatility. Debt to equity ratio (D/E ratio), return on assets (ROA), and earnings per share variability (EPS Variability) are used to determine quality. Local currency total return volatility calculated over the latest 52 weeks and 60 months is used to determine volatility.

The FTSE Developed Asia-Pacific ex Japan Defensive Index measures the performance of the investable securities in the Developed Asia-Pacific excluding Japan defensive segment of the market, which includes relatively more stable securities. The FTSE Developed Asia-Pacific ex Japan Dynamic Index measures the performance of the investable securities in the Developed Asia-Pacific excluding Japan dynamic segment of the market, which includes relatively less stable securities. The indices are constructed to provide a comprehensive and unbiased barometer for this market segment and is reviewed annually to accurately reflect the changes in the market over time.

## 1-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 Defensive Index	-3.5	5.1	3.4	12.6	11.3	24.5	3.6	4.5	14.4	17.1	20.4
FTSE Developed Asia-Pacific ex Japan Dynamic Index	-2.3	-0.1	-2.9	4.1	-7.6	21.7	-2.6	4.0	17.2	20.7	23.7
FTSE Developed Asia-Pacific ex Japan Index	-3.1	2.8	0.7	8.9	2.7	24.0	0.9	4.4	15.0	18.3	21.6

\* 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

## FEATURES

### Coverage

The index is a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and 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, available 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.

Top 10 Constituents - Defensive

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	South Korea	Telecommunications Equipment	184,873	11.83
Commonwealth Bank of Australia	Australia	Banks	172,903	11.07
BHP Group	Australia	Industrial Metals and Mining	133,101	8.52
CSL	Australia	Pharmaceuticals and Biotechnology	88,652	5.67
DBS Group Holdings	Singapore	Banks	63,684	4.08
ANZ Group Holdings	Australia	Banks	61,051	3.91
National Australia Bank	Australia	Banks	58,419	3.74
Wesfarmers	Australia	Retailers	52,956	3.39
Oversea-Chinese Banking	Singapore	Banks	42,682	2.73
Westpac Banking Corp	Australia	Banks	38,929	2.49
Totals			897,248	57.43

Top 10 Constituents - Dynamic

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Totals			0	0.00

ICB Supersector Breakdown

		FTSE Developed Asia-Pacific ex Japan Defensive			FTSE Developed Asia-Pacific ex Japan Dynamic			FTSE Developed Asia Pacific ex Japan		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Totals		0		0.00	0		0.00	0		0.00

Country/Market Breakdown

	FTSE Developed Asia-Pacific ex Japan Defensive			FTSE Developed Asia-Pacific ex Japan Dynamic			FTSE Developed Asia Pacific ex Japan		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	55	922,563	59.05	80	520,910	38.25	104	1,443,473	49.36
Hong Kong	23	107,296	6.87	60	277,336	20.36	70	384,631	13.15
Korea	34	264,674	16.94	142	520,873	38.24	157	785,547	26.86
New Zealand	9	46,260	2.96	7	8,979	0.66	13	55,239	1.89
Singapore	28	221,517	14.18	18	33,912	2.49	35	255,429	8.73
Totals	149	1,562,310	100.00	307	1,362,010	100.00	379	2,924,319	100.00

Index Characteristics

Attributes	FTSE Developed Asia-Pacific ex Japan Defensive	FTSE Developed Asia-Pacific ex Japan Dynamic	FTSE Developed Asia Pacific ex Japan
Number of constituents	149	307	379
Net MCap (USDm)	1,562,310	1,362,010	2,924,319
Dividend Yield %	3.87	2.95	3.45
Constituent Sizes (Net MCap USDm)			
Average	10,485	4,437	7,716
Largest	184,873	83,884	184,873
Smallest	33	64	124
Median	3,414	1,749	2,702
Weight of Largest Constituent (%)	11.83	6.16	6.32
Top 10 Holdings (% Index MCap)	57.43	30.07	34.34

INFORMATION

Index Universe

FTSE All-World Index (Russell Global Index was the starting universe until 15 March 2019)

Index Launch

15 March 2019

Base Date

21 September 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

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