

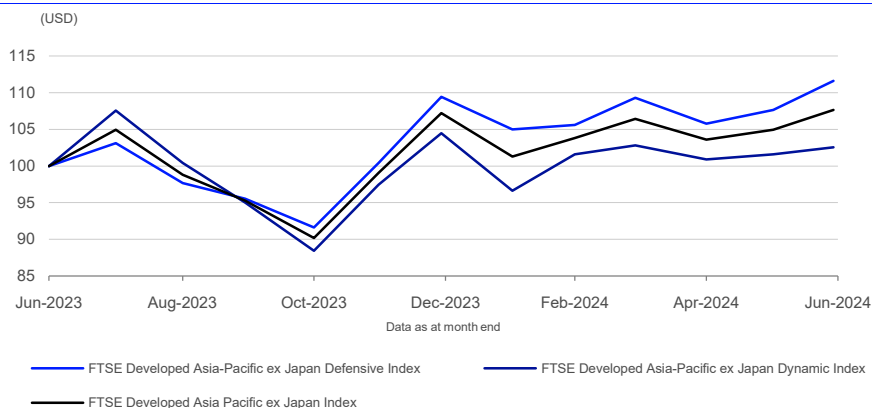
FTSE Developed Asia-Pacific ex Japan Defensive and Dynamic Indices

Data as at: 28 June 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	1.8	2.0	2.0	11.6	-1.2	20.4	-0.4	3.8	14.3	16.6	20.4
FTSE Developed Asia-Pacific ex Japan Dynamic Index	-0.1	-1.8	-1.8	2.6	-18.5	21.2	-6.6	3.9	18.1	20.1	23.5
FTSE Developed Asia-Pacific ex Japan Index	1.0	0.4	0.4	7.6	-9.1	21.4	-3.1	4.0	15.4	17.8	21.5

* 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	281,738	16.28
BHP Group	Australia	Industrial Metals and Mining	143,548	8.29
Commonwealth Bank of Australia	Australia	Banks	142,381	8.23
CSL	Australia	Pharmaceuticals and Biotechnology	95,067	5.49
National Australia Bank	Australia	Banks	57,696	3.33
DBS Group Holdings	Singapore	Banks	53,139	3.07
ANZ Group Holdings	Australia	Banks	51,908	3.00
Wesfarmers	Australia	Retailers	49,263	2.85
Westpac Banking Corp	Australia	Banks	46,867	2.71
Goodman Group	Australia	Real Estate Investment Trusts	40,632	2.35
Totals			962,238	55.59

Top 10 Constituents - Dynamic

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
SK Hynix	South Korea	Technology Hardware and Equipment	92,505	7.54
AIA Group Ltd.	Hong Kong	Life Insurance	70,015	5.71
Macquarie Group	Australia	Investment Banking and Brokerage Services	46,396	3.78
Hong Kong Exchanges & Clearing	Hong Kong	Investment Banking and Brokerage Services	40,630	3.31
Hyundai Motor	South Korea	Automobiles and Parts	28,367	2.31
Woodside Energy Group	Australia	Oil, Gas and Coal	26,274	2.14
Fortescue	Australia	Industrial Metals and Mining	22,726	1.85
Posco	South Korea	Industrial Metals and Mining	19,646	1.60
KB Financial Group	South Korea	Banks	19,138	1.56
National Australia Bank	Australia	Banks	17,375	1.42
Totals			383,072	31.21

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

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 %
1010	Technology	5	11,466	0.66	18	198,355	16.16	20	209,821	7.09
1510	Telecommunications	11	355,267	20.53	4	2,645	0.22	12	357,912	12.10
2010	Health Care	9	147,854	8.54	19	50,292	4.10	23	198,147	6.70
3010	Banks	17	447,057	25.83	15	100,937	8.22	21	547,994	18.53
3020	Financial Services	8	21,744	1.26	13	116,857	9.52	16	138,602	4.69
3030	Insurance	10	58,926	3.40	10	95,925	7.82	15	154,851	5.23
3510	Real Estate	25	117,673	6.80	27	72,299	5.89	40	189,971	6.42
4010	Automobiles and Parts	4	32,109	1.86	10	46,316	3.77	11	78,425	2.65
4020	Consumer Products and Services	5	6,189	0.36	20	42,526	3.47	21	48,715	1.65
4030	Media	1	921	0.05	3	4,190	0.34	4	5,111	0.17
4040	Retailers	4	55,842	3.23	6	4,782	0.39	9	60,623	2.05
4050	Travel and Leisure	7	34,932	2.02	23	42,897	3.50	26	77,829	2.63
4510	Food, Beverage and Tobacco	12	29,102	1.68	13	15,844	1.29	21	44,946	1.52
4520	Personal Care, Drug and Grocery Stores	5	40,851	2.36	10	15,087	1.23	10	55,938	1.89
5010	Construction and Materials	2	2,419	0.14	12	32,646	2.66	12	35,066	1.19
5020	Industrial Goods and Services	23	103,250	5.97	51	157,941	12.87	63	261,191	8.83
5510	Basic Resources	5	177,908	10.28	18	111,877	9.12	21	289,785	9.80
5520	Chemicals	3	3,503	0.20	12	19,247	1.57	12	22,749	0.77
6010	Energy	5	34,583	2.00	14	59,031	4.81	15	93,614	3.16
6510	Utilities	9	49,281	2.85	9	37,513	3.06	16	86,794	2.93
Totals		170	1,730,877	100.00	307	1,227,208	100.00	388	2,958,085	100.00

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	61	953,889	55.11	82	424,054	34.55	105	1,377,943	46.58
Hong Kong	23	109,082	6.30	61	245,976	20.04	72	355,058	12.00
Korea	45	430,969	24.90	140	513,574	41.85	160	944,542	31.93
New Zealand	11	39,393	2.28	9	14,145	1.15	15	53,539	1.81
Singapore	30	197,543	11.41	15	29,460	2.40	36	227,003	7.67
Totals	170	1,730,877	100.00	307	1,227,208	100.00	388	2,958,085	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	170	307	388
Net MCap (USDm)	1,730,877	1,227,208	2,958,085
Dividend Yield %	3.73	2.82	3.35
Constituent Sizes (Net MCap USDm)			
Average	10,182	3,997	7,624
Largest	281,738	92,505	281,738
Smallest	14	34	149
Median	3,127	1,709	2,639
Weight of Largest Constituent (%)	16.28	7.54	9.52
Top 10 Holdings (% Index MCap)	55.59	31.21	36.49

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