

# FTSE Developed Asia Pacific All Cap Net Tax Index

Data as at: 28 June 2024

The FTSE Developed Asia Pacific All Cap Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Australia, Hong Kong, Japan, Korea, New Zealand and Singapore. The index is derived from the FTSE Global Equity Index Series (GEIS), which captures 99% of the world's investable market capitalization.

## 10-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Asia Pacific All Cap Net Tax	-1.4	6.8	6.8	13.8	8.3	34.0	2.7	6.0	12.1	12.5	12.5
FTSE Developed Asia Pacific All Cap	-1.4	7.0	7.0	14.2	9.4	36.1	3.0	6.4	12.1	12.5	12.4

\* 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 % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Asia Pacific All Cap Net Tax	5.3	23.5	0.9	19.9	-6.3	11.9	13.8	0.6	-8.9	12.6
FTSE Developed Asia Pacific All Cap	5.5	23.8	1.2	20.2	-6.0	12.3	14.1	0.9	-8.6	12.9

## Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Asia Pacific All Cap Net Tax	1.1	0.2	0.5	0.6	-7.3	-25.6	-25.6	-25.6
FTSE Developed Asia Pacific All Cap	1.1	0.2	0.5	0.6	-7.3	-25.2	-25.2	-25.2

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

Drawdown - based on daily data

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% 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

Constituent	Country/Market	ICB Sector	Net MCap (CADm)	Wgt %
Samsung Electronics	Korea	Telecommunications Equipment	385,517	3.50
Toyota Motor	Japan	Automobiles and Parts	331,815	3.01
BHP Group	Australia	Industrial Metals and Mining	196,424	1.78
Commonwealth Bank of Australia	Australia	Banks	194,827	1.77
Mitsubishi UFJ Financial	Japan	Banks	159,172	1.45
Sony Corp	Japan	Leisure Goods	139,197	1.26
Hitachi	Japan	General Industrials	135,692	1.23
Tokyo Electron	Japan	Technology Hardware and Equipment	130,348	1.18
CSL	Australia	Pharmaceuticals and Biotechnology	130,084	1.18
SK Hynix	Korea	Technology Hardware and Equipment	126,579	1.15
Totals			1,929,655	17.52

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	266	1,091,969	9.92
1510	Telecommunications	44	734,377	6.67
2010	Health Care	179	770,787	7.00
3010	Banks	89	1,263,763	11.48
3020	Financial Services	79	332,682	3.02
3030	Insurance	30	459,000	4.17
3510	Real Estate	187	537,963	4.89
4010	Automobiles and Parts	86	756,118	6.87
4020	Consumer Products and Services	139	558,339	5.07
4030	Media	46	40,632	0.37
4040	Retailers	87	247,702	2.25
4050	Travel and Leisure	107	230,048	2.09
4510	Food Beverage and Tobacco	109	286,251	2.60
4520	Personal Care Drug and Grocery Stores	78	244,536	2.22
5010	Construction and Materials	117	224,298	2.04
5020	Industrial Goods and Services	429	1,968,632	17.88
5510	Basic Resources	132	537,365	4.88
5520	Chemicals	106	303,735	2.76
6010	Energy	47	201,068	1.83
6510	Utilities	55	223,006	2.03
Totals		2412	11,012,269	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (CADm)	Wgt %
Australia	290	2,079,868	18.89
Hong Kong	123	508,079	4.61
Japan	1426	6,541,864	59.41
Korea	479	1,463,386	13.29
New Zealand	27	83,898	0.76
Singapore	67	335,174	3.04
Totals	2412	11,012,269	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 2012

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, CAD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Developed Asia Pacific All Cap Net Tax
Number of constituents	2412
Net MCap (CADm)	11,012,269
Dividend Yield %	2.28
Constituent Sizes (Net MCap CADm)	
Average	4,566
Largest	385,517
Smallest	31
Median	811
Weight of Largest Constituent (%)	3.50
Top 10 Holdings (% Index MCap)	17.52

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