

FTSE Developed Asia Pacific All Cap Fair Market Value Index

Data as at: 29 July 2022

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.

The FTSE Developed Asia Pacific All Cap Fair Market Value Index has been designed to reflect price changes for index securities in markets that have closed prior to the U.S Equity market close. Fair value prices and foreign exchange as of 4 pm EST are used in the calculation. The Fair Value FTSE Index uses tax rates based on the withholding tax rates applicable to dividends received by a U.S Regulated Investment Company (RIC) domiciled in the United States. (1940 Act mutual funds).

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 Developed Asia Pacific All Cap (Fair Value 16.00 EST) Net Tax (US RIC)	-2.3	-9.3	-13.9	-15.2	11.0	13.5	3.5	2.6	15.7	18.7	15.1

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Developed Asia Pacific All Cap (Fair Value 16.00 EST) Net Tax (US RIC)	16.9	14.0	-4.3	3.0	5.2	28.9	-14.0	17.6	16.7	1.5

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

Objective

The Fair Value FTSE Index has been designed to reflect valuation changes for index securities in markets that have closed prior to the U.S Equity market close. Fair value prices and foreign exchange as of 4 pm EST are used in the calculation.

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.

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 All Cap (Fair Value 16.00 EST) Net Tax (US RIC)	-1.0	0.2	0.2	0.4	-24.9	-32.1	-34.6	-34.6

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	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	Korea	Technology Hardware and Equipment	223,491	3.10
Toyota Motor	Japan	Automobiles and Parts	194,293	2.69
BHP Group	Australia	Industrial Metals and Mining	135,857	1.88
AIA Group Ltd.	Hong Kong	Life Insurance	121,576	1.68
Commonwealth Bank of Australia	Australia	Banks	120,132	1.66
Sony Corp	Japan	Leisure Goods	108,220	1.50
CSL	Australia	Pharmaceuticals and Biotechnology	97,336	1.35
Keyence Corp	Japan	Electronic and Electrical Equipment	76,518	1.06
National Australia Bank	Australia	Banks	68,787	0.95
Mitsubishi UFJ Financial	Japan	Banks	68,003	0.94
Totals			1,214,211	16.82

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	269	913,780	12.66
1510	Telecommunications	50	225,899	3.13
2010	Health Care	198	591,103	8.19
3010	Banks	88	680,814	9.43
3020	Financial Services	84	240,278	3.33
3030	Insurance	30	291,724	4.04
3510	Real Estate	191	464,340	6.43
4010	Automobiles and Parts	80	445,333	6.17
4020	Consumer Products and Services	141	409,419	5.67
4030	Media	47	39,988	0.55
4040	Retailers	93	178,917	2.48
4050	Travel and Leisure	104	158,205	2.19
4510	Food Beverage and Tobacco	116	208,826	2.89
4520	Personal Care Drug and Grocery Stores	69	161,886	2.24
5010	Construction and Materials	123	179,056	2.48
5020	Industrial Goods and Services	435	1,158,081	16.05
5510	Basic Resources	144	373,111	5.17
5520	Chemicals	104	219,454	3.04
6010	Energy	34	141,601	1.96
6510	Utilities	50	135,410	1.88
Totals		2450	7,217,223	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	304	1,420,373	19.68
Hong Kong	156	517,390	7.17
Japan	1395	4,063,213	56.30
Korea	483	915,055	12.68
New Zealand	39	66,512	0.92
Singapore	73	234,679	3.25
Totals	2450	7,217,223	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 calculation

End-of-Day Distribution

Via FTP and email

Currency

USD

Index pricing point

Close of New York Stock Exchange (NYSE) at 16:00 Eastern Standard Time using WM/Reuters 16:00 EST rates

Review Dates

Semi-annually in March and September

History

Available from 31 December 2008

Index Characteristics

Attributes	FTSE Developed Asia Pacific All Cap (Fair Value 16.00 EST) Net Tax (US RIC)
Number of constituents	2450
Net MCap (USDm)	7,217,223
Dividend Yield %	2.86
Constituent Sizes (Net MCap USDm)	
Average	2,946
Largest	223,491
Smallest	35
Median	566
Weight of Largest Constituent (%)	3.10
Top 10 Holdings (% Index MCap)	16.82

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