

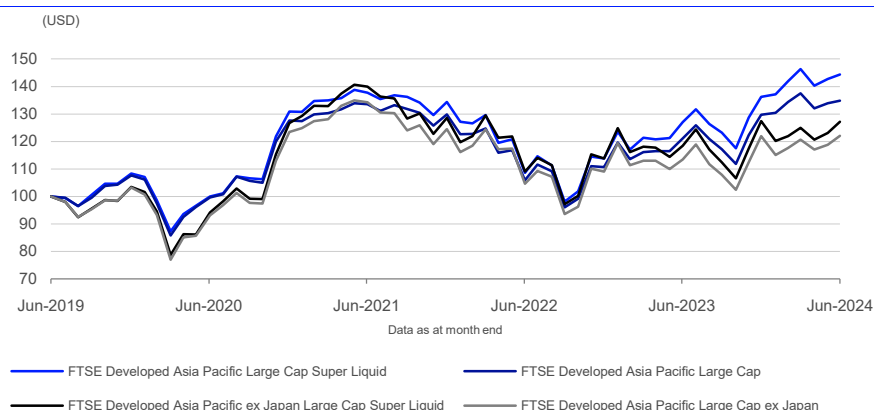
FTSE Developed Asia Pacific Large Cap Super Liquid Indices

Data as at: 28 June 2024

FTSE Super Liquid Indices provide a highly liquid composition whilst retaining the characteristics of the underlying index, increasing the replicability of global, regional and country based indices. FTSE Super Liquid Indices utilize a innovative screening and stock selection process designed to:

- Identify and screen the most liquid stocks in a given universe.
- Quantitatively determine optimal basket size and composition.
- Create a basket which closely mirrors the characteristics of the parent index.
- Maintain diversification across industry segments.

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 Large Cap Super Liquid	-1.4	6.0	6.0	13.7	4.8	44.4	1.6	7.6	14.8	16.5	17.8
FTSE Developed Asia Pacific Large Cap	-1.9	4.0	4.0	11.4	1.0	34.9	0.3	6.2	14.1	15.9	17.4
FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid	1.7	-0.2	-0.2	7.3	-9.2	27.1	-3.2	4.9	16.1	18.5	21.6
FTSE Developed Asia Pacific Large Cap ex Japan	1.1	0.1	0.1	7.5	-9.1	22.0	-3.1	4.1	15.5	17.9	21.3

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Asia Pacific Large Cap Super Liquid	-4.9	-0.1	5.0	25.6	-12.8	22.0	20.8	2.7	-15.3	19.7
FTSE Developed Asia Pacific Large Cap	-4.1	0.9	4.8	27.6	-13.1	19.4	18.6	1.7	-14.8	17.3
FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid	-4.2	-10.6	8.5	31.7	-13.3	20.6	22.4	1.4	-11.5	11.9
FTSE Developed Asia Pacific Large Cap ex Japan	-3.4	-9.0	9.2	32.8	-13.6	18.5	19.6	0.8	-12.4	11.8

FEATURES

Coverage

Super Liquid versions of the FTSE Developed Asia Pacific Large Cap and FTSE Developed Asia Pacific Large Cap ex Japan indices.

Objective

The indices are designed for 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.

Capping

Stocks are capped at 10% if necessary on a quarterly basis (UCITS Compliance).

Liquidity

Stocks are screened to ensure that the indices are tradable.

Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The indices are calculated based on price, net and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark

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 Large Cap Super Liquid	0.9	0.1	0.4	0.4	-10.8	-31.2	-31.2	-31.2
FTSE Developed Asia Pacific Large Cap	0.8	0.0	0.4	0.3	-11.3	-30.8	-31.7	-32.1
FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid	0.4	-0.2	0.2	0.2	-14.3	-30.7	-37.5	-37.5
FTSE Developed Asia Pacific Large Cap ex Japan	0.5	-0.2	0.2	0.2	-13.9	-30.8	-38.6	-38.6

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

1-Year Correlation - Total Return

	FTSE Developed Asia Pacific Large Cap Super Liquid	FTSE Developed Asia Pacific Large Cap	FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid	FTSE Developed Asia Pacific Large Cap ex Japan
FTSE Developed Asia Pacific Large Cap Super Liquid	1.000	0.994	0.812	0.808
FTSE Developed Asia Pacific Large Cap		1.000	0.831	0.830
FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid			1.000	0.995
FTSE Developed Asia Pacific Large Cap ex Japan				1.000

Top 10 Constituents - FTSE Developed Asia Pacific Large Cap Super Liquid

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	Korea	Telecommunications Equipment	281,738	6.76
Toyota Motor	Japan	Automobiles and Parts	242,493	5.82
BHP Group	Australia	Industrial Metals and Mining	143,548	3.44
Commonwealth Bank of Australia	Australia	Banks	142,381	3.42
Mitsubishi UFJ Financial	Japan	Banks	116,324	2.79
Sony Corp	Japan	Leisure Goods	101,726	2.44
Hitachi	Japan	General Industrials	99,165	2.38
Tokyo Electron	Japan	Technology Hardware and Equipment	95,259	2.29
CSL	Australia	Pharmaceuticals and Biotechnology	95,067	2.28
SK Hynix	Korea	Technology Hardware and Equipment	92,505	2.22
Totals			1,410,206	33.84

Top 10 Constituents - FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	Korea	Telecommunications Equipment	177,929	10.13
BHP Group	Australia	Industrial Metals and Mining	143,548	8.18
Commonwealth Bank of Australia	Australia	Banks	142,381	8.11
CSL	Australia	Pharmaceuticals and Biotechnology	95,067	5.41
SK Hynix	Korea	Technology Hardware and Equipment	92,505	5.27
AIA Group Ltd.	Hong Kong	Life Insurance	76,202	4.34
National Australia Bank	Australia	Banks	75,071	4.28
Westpac Banking Corp	Australia	Banks	63,093	3.59
ANZ Group Holdings	Australia	Banks	56,705	3.23
DBS Group Holdings	Singapore	Banks	53,139	3.03
Totals			975,640	55.57

INFORMATION

Index Universe

FTSE Developed Asia Pacific Large Cap

Index Launch

27 November 2012

Base Date

31 December 2007

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, JPY

Review Dates

Annually in September

History

Available from 31 December 2007

Country/Market Breakdown - FTSE Developed Asia Pacific Large Cap Super Liquid

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	14	837,879	20.11
Hong Kong	5	146,189	3.51
Japan	69	2,564,502	61.55
Korea	13	523,071	12.55
Singapore	4	95,230	2.29
Totals	105	4,166,872	100.00

Country/Market Breakdown - FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	24	970,990	55.30
Hong Kong	10	202,220	11.52
Korea	21	480,763	27.38
Singapore	5	101,829	5.80
Totals	60	1,755,801	100.00

ICB Industry Breakdown

ICB Industry	FTSE Developed Asia Pacific Large Cap Super Liquid		FTSE Developed Asia Pacific Large Cap		Diff %	FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid		FTSE Developed Asia Pacific Large Cap ex Japan		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %		No. of Cons	Wgt %	No. of Cons	Wgt %	
Technology	10	9.45	33	9.66	-0.22	3	6.76	10	6.73	0.03
Telecommunications	3	8.91	10	8.30	0.61	2	10.69	6	13.52	-2.82
Health Care	7	6.87	23	7.40	-0.53	3	6.99	9	6.47	0.52
Financials	14	22.20	46	21.49	0.71	9	33.31	29	30.73	2.58
Real Estate	10	3.49	30	3.75	-0.26	8	5.82	24	6.34	-0.52
Consumer Discretionary	19	18.10	55	16.11	1.99	8	8.48	24	8.23	0.24
Consumer Staples	8	3.90	25	4.24	-0.35	3	2.78	11	3.06	-0.28
Industrials	20	17.52	73	18.76	-1.25	12	8.31	34	8.69	-0.39
Basic Materials	7	7.09	22	6.75	0.35	6	11.78	13	10.51	1.27
Energy	3	1.50	11	1.77	-0.27	3	3.26	9	3.19	0.07
Utilities	4	0.98	15	1.77	-0.80	3	1.84	10	2.53	-0.69
Totals	105	100.00	343	100.00		60	100.00	179	100.00	

Index Characteristics

Attributes	FTSE Developed Asia Pacific Large Cap Super Liquid	FTSE Developed Asia Pacific Large Cap	FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid	FTSE Developed Asia Pacific Large Cap ex Japan
Number of constituents	105	343	60	179
Net MCap (USDm)	4,166,872	6,194,198	1,755,801	2,593,227
Dividend Yield %	2.39	2.55	3.34	3.41
Constituent Sizes (Net MCap USDm)				
Average	39,684	18,059	29,263	14,487
Largest	281,738	281,738	177,929	281,738
Smallest	2,299	229	2,440	229
Median	26,209	8,655	13,598	6,352
Weight of Largest Constituent (%)	6.76	4.55	10.13	10.86
Top 10 Holdings (% Index MCap)	33.84	22.77	55.57	41.63

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