

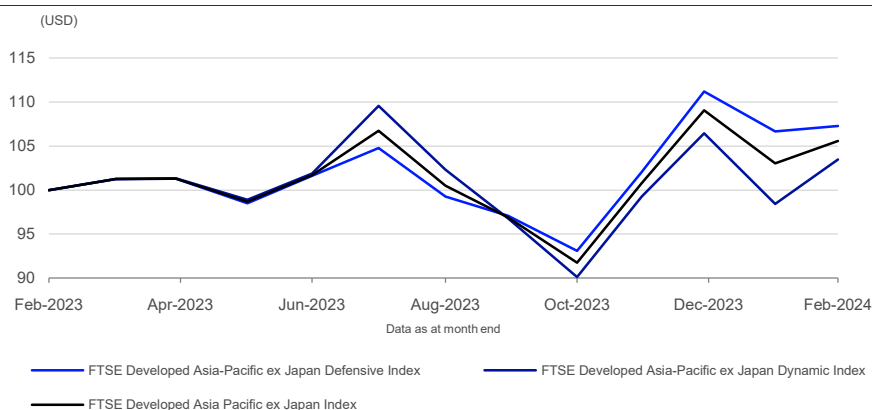
FTSE Developed Asia-Pacific ex Japan Defensive and Dynamic Indices

Data as at: 29 February 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	5.1	8.1	-3.5	7.3	-1.7	20.6	-0.6	3.8	13.9	16.1	20.4
FTSE Developed Asia-Pacific ex Japan Dynamic Index	4.3	1.2	-2.8	3.5	-13.5	20.0	-4.7	3.7	17.8	19.7	23.9
FTSE Developed Asia-Pacific ex Japan Index	4.8	5.1	-3.2	5.6	-7.0	20.9	-2.4	3.9	15.1	17.4	21.7

* 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	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	South Korea	Telecommunications Equipment	262,293	15.81
BHP Group	Australia	Industrial Metals and Mining	143,895	8.67
Commonwealth Bank of Australia	Australia	Banks	127,817	7.70
CSL	Australia	Pharmaceuticals and Biotechnology	89,709	5.41
National Australia Bank	Australia	Banks	53,137	3.20
ANZ Group Holdings	Australia	Banks	50,916	3.07
Wesfarmers	Australia	Retailers	49,099	2.96
DBS Group Holdings	Singapore	Banks	44,920	2.71
Westpac Banking Corp	Australia	Banks	44,467	2.68
Samsung Electronics Pfd.	South Korea	Telecommunications Equipment	39,303	2.37
Totals			905,555	54.58

Top 10 Constituents - Dynamic

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Alia Group Ltd.	Hong Kong	Life Insurance	85,680	7.00
SK Hynix	South Korea	Technology Hardware and Equipment	63,112	5.16
Macquarie Group	Australia	Investment Banking and Brokerage Services	43,085	3.52
Hong Kong Exchanges & Clearing	Hong Kong	Investment Banking and Brokerage Services	39,320	3.21
Woodside Energy Group	Australia	Oil, Gas and Coal	27,569	2.25
Fortescue	Australia	Industrial Metals and Mining	26,835	2.19
Hyundai Motor	South Korea	Automobiles and Parts	25,815	2.11
Posco	South Korea	Industrial Metals and Mining	24,179	1.98
NAVER	South Korea	Software and Computer Services	20,961	1.71
KB Financial Group	South Korea	Banks	18,165	1.48
Totals			374,721	30.62

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	11,779	0.71	15	156,200	12.76	17	167,979	5.83
1510	Telecommunications	12	336,335	20.27	5	2,988	0.24	13	339,323	11.77
2010	Health Care	9	140,004	8.44	19	53,291	4.35	23	193,295	6.70
3010	Banks	18	407,966	24.59	16	97,508	7.97	22	505,474	17.53
3020	Financial Services	10	22,571	1.36	16	112,280	9.17	19	134,852	4.68
3030	Insurance	10	53,495	3.22	10	111,175	9.08	15	164,670	5.71
3510	Real Estate	25	118,733	7.16	27	79,084	6.46	40	197,817	6.86
4010	Automobiles and Parts	4	30,888	1.86	10	43,239	3.53	11	74,127	2.57
4020	Consumer Products and Services	5	4,967	0.30	20	40,647	3.32	21	45,615	1.58
4030	Media	1	957	0.06	3	4,235	0.35	4	5,192	0.18
4040	Retailers	4	55,846	3.37	6	5,550	0.45	9	61,396	2.13
4050	Travel and Leisure	7	33,814	2.04	24	46,206	3.78	27	80,020	2.78
4510	Food, Beverage and Tobacco	11	26,843	1.62	13	15,435	1.26	20	42,277	1.47
4520	Personal Care, Drug and Grocery Stores	5	38,932	2.35	10	14,569	1.19	10	53,501	1.86
5010	Construction and Materials	5	15,251	0.92	15	40,310	3.29	17	55,561	1.93
5020	Industrial Goods and Services	22	96,133	5.79	51	162,906	13.31	62	259,040	8.99
5510	Basic Resources	5	178,601	10.76	18	121,584	9.93	21	300,185	10.41
5520	Chemicals	2	3,036	0.18	10	19,011	1.55	10	22,047	0.76
6010	Energy	5	33,672	2.03	14	62,069	5.07	15	95,741	3.32
6510	Utilities	9	49,282	2.97	9	35,563	2.91	16	84,845	2.94
Totals		174	1,659,104	100.00	311	1,223,851	100.00	392	2,882,955	100.00

Country Breakdown

	FTSE Developed Asia-Pacific ex Japan Defensive			FTSE Developed Asia-Pacific ex Japan Dynamic			FTSE Developed Asia Pacific ex Japan		
Country	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	63	912,678	55.01	85	419,373	34.27	109	1,332,052	46.20
Hong Kong	25	116,131	7.00	65	263,351	21.52	76	379,482	13.16
Korea	46	410,873	24.76	137	496,050	40.53	157	906,923	31.46
New Zealand	11	38,797	2.34	9	13,802	1.13	15	52,599	1.82
Singapore	29	180,625	10.89	15	31,274	2.56	35	211,899	7.35
Totals	174	1,659,104	100.00	311	1,223,851	100.00	392	2,882,955	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	174	311	392
Net MCap (USDm)	1,659,104	1,223,851	2,882,955
Dividend Yield %	3.80	3	3.46
Constituent Sizes (Net MCap USDm)			
Average	9,535	3,935	7,354
Largest	262,293	85,680	262,293
Smallest	13	32	135
Median	2,854	1,760	2,556
Weight of Largest Constituent (%)	15.81	7	9.10
Top 10 Holdings (% Index MCap)	54.58	30.62	35.17

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