

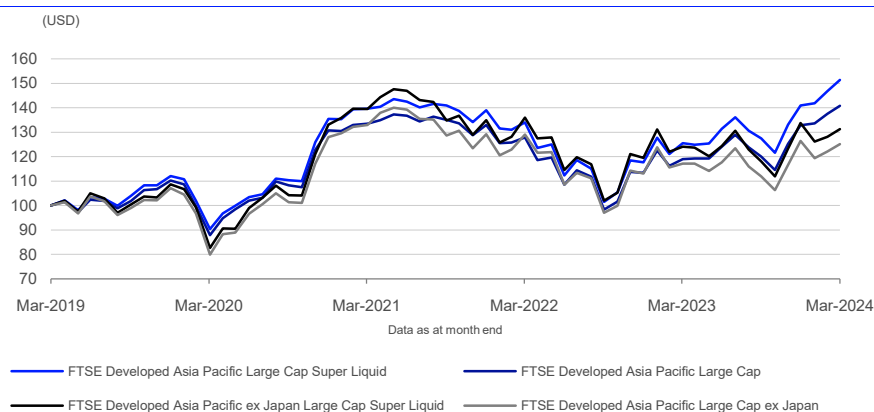
FTSE Developed Asia Pacific Large Cap Super Liquid Indices

Data as at: 29 March 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	7.5	18.8	7.5	20.7	8.5	51.5	2.8	8.7	13.9	16.3	17.9
FTSE Developed Asia Pacific Large Cap	6.0	17.3	6.0	18.4	5.5	40.8	1.8	7.1	13.2	15.6	17.6
FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid	-1.9	11.1	-1.9	5.8	-5.9	31.3	-2.0	5.6	15.5	18.0	21.9
FTSE Developed Asia Pacific Large Cap ex Japan	-1.0	11.9	-1.0	6.8	-5.9	25.2	-2.0	4.6	14.9	17.4	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

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	1.6	0.2	0.5	0.4	-10.8	-31.2	-31.2	-31.2
FTSE Developed Asia Pacific Large Cap	1.4	0.1	0.4	0.4	-11.3	-30.8	-31.7	-32.1
FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid	0.5	-0.1	0.3	0.2	-14.3	-31.8	-37.5	-37.5
FTSE Developed Asia Pacific Large Cap ex Japan	0.5	-0.1	0.2	0.2	-13.9	-32.0	-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	0.993	0.824	0.826
FTSE Developed Asia Pacific Large Cap		1.000	0.837	0.843
FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid			1.000	0.996
FTSE Developed Asia Pacific Large Cap ex Japan				1.000

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

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Toyota Motor	Japan	Automobiles and Parts	299,071	7.02
Samsung Electronics	Korea	Telecommunications Equipment	291,250	6.83
BHP Group	Australia	Industrial Metals and Mining	145,287	3.41
Commonwealth Bank of Australia	Australia	Banks	132,386	3.11
Tokyo Electron	Japan	Technology Hardware and Equipment	114,696	2.69
Mitsubishi UFJ Financial	Japan	Banks	114,399	2.68
Sony Corp	Japan	Leisure Goods	105,744	2.48
CSL	Australia	Pharmaceuticals and Biotechnology	90,408	2.12
Keyence Corp	Japan	Electronic and Electrical Equipment	89,421	2.10
Mitsubishi Corp	Japan	General Industrials	87,113	2.04
Totals			1,469,775	34.48

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

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	Korea	Telecommunications Equipment	195,166	11.11
BHP Group	Australia	Industrial Metals and Mining	145,287	8.27
Commonwealth Bank of Australia	Australia	Banks	132,386	7.53
CSL	Australia	Pharmaceuticals and Biotechnology	90,408	5.14
AIA Group Ltd.	Hong Kong	Life Insurance	76,288	4.34
SK Hynix	Korea	Technology Hardware and Equipment	73,136	4.16
National Australia Bank	Australia	Banks	70,909	4.03
Westpac Banking Corp	Australia	Banks	59,408	3.38
ANZ Group Holdings	Australia	Banks	57,589	3.28
Wesfarmers	Australia	Retailers	50,492	2.87
Totals			951,069	54.12

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 Breakdown - FTSE Developed Asia Pacific Large Cap Super Liquid

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	14	812,604	19.06
Hong Kong	5	145,746	3.42
Japan	69	2,685,950	63.01
Korea	13	528,894	12.41
Singapore	4	89,480	2.10
Totals	105	4,262,674	100.00

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

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	24	949,896	54.05
Hong Kong	10	207,008	11.78
Korea	21	503,436	28.65
Singapore	5	97,022	5.52
Totals	60	1,757,363	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	9.44	34	9.93	-0.50	3	5.98	10	6.09	-0.11
Telecommunications	3	8.96	10	8.38	0.58	2	11.69	6	14.02	-2.34
Health Care	7	6.59	23	7.35	-0.76	3	7.11	9	6.51	0.60
Financials	14	20.41	46	19.88	0.53	9	31.61	29	29.34	2.27
Real Estate	10	3.72	30	3.97	-0.24	8	5.98	24	6.65	-0.67
Consumer Discretionary	19	19.87	55	17.25	2.62	8	8.00	24	7.80	0.19
Consumer Staples	8	3.92	25	4.29	-0.38	3	2.71	11	3.07	-0.36
Industrials	20	17.26	72	18.34	-1.08	12	9.47	34	9.49	-0.02
Basic Materials	7	7.42	22	7.06	0.36	6	12.33	13	11.13	1.20
Energy	3	1.51	11	1.78	-0.27	3	3.36	9	3.35	0.01
Utilities	4	0.90	15	1.76	-0.86	3	1.76	10	2.53	-0.77
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)	4,262,674	6,386,774	1,757,363	2,591,153
Dividend Yield %	2.38	2.52	3.35	3.43
Constituent Sizes (Net MCap USDm)				
Average	40,597	18,620	29,289	14,476
Largest	299,071	299,071	195,166	291,250
Smallest	2,808	283	3,004	283
Median	26,351	9,551	14,992	6,756
Weight of Largest Constituent (%)	7.02	4.68	11.11	11.24
Top 10 Holdings (% Index MCap)	34.48	23.01	54.12	40.41

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