

# FTSE Developed Asia Pacific Minimum Variance Indices

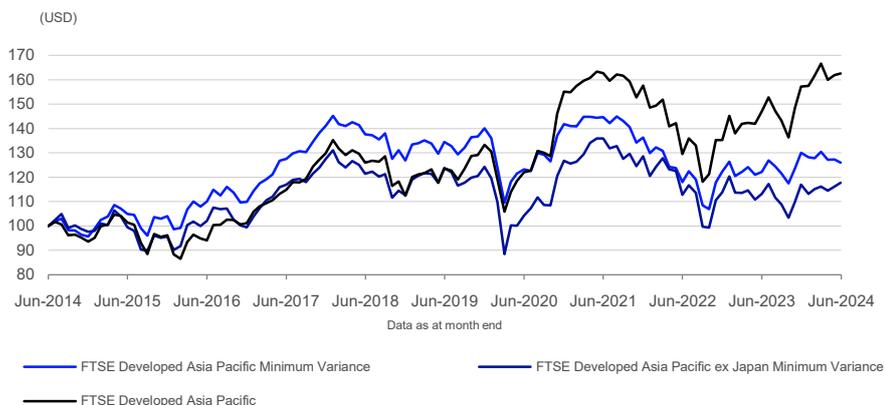
Data as at: 28 June 2024

The FTSE Global Minimum Variance Index Series aims to deliver reduced index volatility based on historical return information, thereby offering potential improvements to the risk reward trade-off, whilst maintaining full allocation to the relevant equity market.

Reduced volatility is achieved by applying a transparent rules-based approach which minimizes historical variance subject to additional constraints on the weight of individual stocks within an index, and, at aggregate level on the weight of countries and industries represented in the index.

Constituents are selected from the corresponding underlying universe of the FTSE All-World Index Series at the time of the bi-annual review and aspects such as index reviews and company classification are governed by the FTSE All-World Index Series Ground Rules.

## 10-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 Minimum Variance	-3.4	-3.1	-3.1	3.1	-12.9	-6.3	-4.5	-1.3	10.2	11.8	13.8
FTSE Developed Asia Pacific ex Japan Minimum Variance	1.3	0.7	0.7	4.1	-13.4	-4.8	-4.7	-1.0	11.7	14.1	18.6
FTSE Developed Asia Pacific	-2.4	3.4	3.4	10.6	-0.1	31.5	0.0	5.6	13.7	15.5	16.9

\* 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

### Methodology

The approach applies a rules-based strategy to minimise volatility. Some constraints are applied, for example, to avoid over concentration in any particular stock, sector or country.

### Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

### Liquidity

Stocks in the underlying universe are screened to ensure that the indices are tradable.

### Transparency

Index rules are freely available on the FTSE website.

### Availability

The indices are calculated based on price 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.

**Year-on-Year Performance - Total Return**

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Asia Pacific Minimum Variance	4.2	8.8	5.6	28.3	-10.0	10.4	1.2	-3.9	-10.2	6.3
FTSE Developed Asia Pacific ex Japan Minimum Variance	8.0	-2.0	3.9	28.2	-11.6	10.3	2.1	1.4	-11.5	2.7
FTSE Developed Asia Pacific	-3.2	2.8	5.2	28.3	-13.4	18.6	16.4	1.5	-14.2	16.2

**Annualised Rolling 252 Volatility - Total Return**

**INFORMATION****Index Universe**

FTSE Developed Asia Pacific Index

**Index Launch**

July 2012

**Base Date**

18 June 2012

**Base Value**

100

**Investability Screen**

Actual free float applied and liquidity screened

**Index Calculation**

Real time and end of day

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD, Euro, GBP, JPY, AUD, Local

**Review Dates**

March and September

**History**

Available from September 2001

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Data definitions available from  
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