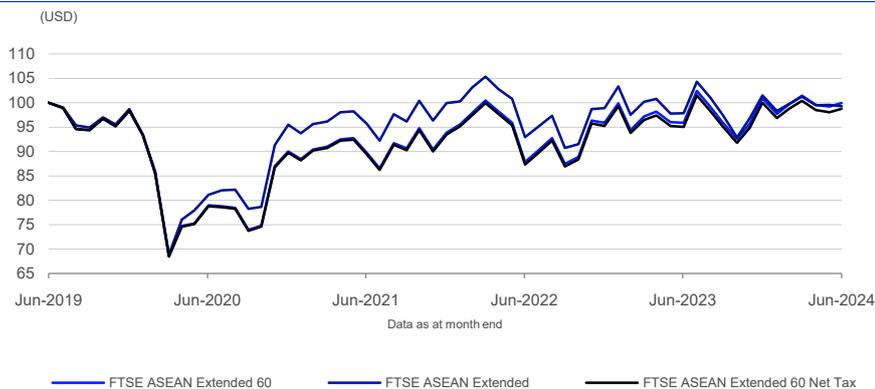


FTSE ASEAN Extended 60 Index

Data as at: 28 June 2024

The FTSE ASEAN Extended 60 Index comprises the largest 60 companies by full market capitalization that are constituents of the FTSE ASEAN Extended Index and Vietnam constituents should be traded on Ho Chi Minh Stock Exchange.

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 ASEAN Extended 60	-1.5	-1.0	-1.0	4.3	11.3	0.0	3.6	0.0	10.2	12.2	17.9
FTSE ASEAN Extended	-2.0	-2.2	-2.2	1.5	3.8	-0.7	1.2	-0.1	10.0	11.9	17.7
FTSE ASEAN Extended 60 Net Tax	-1.6	-1.2	-1.2	3.9	10.5	-1.2	3.4	-0.2	10.2	12.2	17.9

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE ASEAN Extended 60	5.9	-19.1	8.2	33.4	-6.5	8.8	-8.5	4.3	2.1	5.3
FTSE ASEAN Extended	5.9	-18.3	6.4	30.6	-8.3	9.4	-3.2	4.6	-1.0	2.6
FTSE ASEAN Extended 60 Net Tax	5.7	-19.3	8.0	33.1	-6.6	8.6	-8.7	4.1	1.9	5.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ASEAN Extended 60	0.4	0.3	0.0	0.1	-10.2	-15.9	-40.3	-41.7
FTSE ASEAN Extended	0.2	0.1	0.0	0.1	-11.5	-17.1	-40.0	-42.6
FTSE ASEAN Extended 60 Net Tax	0.4	0.3	0.0	0.1	-10.2	-16.1	-40.4	-42.0

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

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Constituents of the FTSE ASEAN Extended Index Series are adjusted for free float and foreign ownership limits.

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, both real time and end of day. Net of tax indexes are also available.

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

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
DBS Group Holdings	Singapore	Banks	53,145	10.98
Oversea-Chinese Banking	Singapore	Banks	37,428	7.73
Bank Central Asia	Indonesia	Banks	33,565	6.93
United Overseas Bank	Singapore	Banks	28,004	5.78
Bank Rakyat Indonesia	Indonesia	Banks	19,602	4.05
Bank Mandiri	Indonesia	Banks	16,631	3.43
Malayan Banking	Malaysia	Banks	16,013	3.31
Singapore Telecommunications	Singapore	Telecommunications Service Providers	15,242	3.15
Tenaga Nasional	Malaysia	Electricity	12,788	2.64
PTT	Thailand	Oil Gas and Coal	12,654	2.61
Totals			245,073	50.62

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE ASEAN Extended 60			FTSE ASEAN Extended		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	6,328	1.31	4	12,496	1.78
1510	Telecommunications	4	33,555	6.93	21	55,189	7.87
2010	Health Care	2	11,997	2.48	6	19,887	2.84
3010	Banks	17	260,245	53.75	30	276,564	39.44
3020	Financial Services	1	5,736	1.18	10	12,301	1.75
3030	Insurance	-	-	-	3	921	0.13
3510	Real Estate	9	39,551	8.17	37	66,185	9.44
4010	Automobiles and Parts	2	7,442	1.54	3	8,492	1.21
4020	Consumer Products and Services	-	-	-	1	1,875	0.27
4030	Media	-	-	-	1	585	0.08
4040	Retailers	1	1,183	0.24	8	10,510	1.50
4050	Travel and Leisure	2	10,731	2.22	8	20,782	2.96
4510	Food Beverage and Tobacco	4	9,053	1.87	32	40,580	5.79
4520	Personal Care Drug and Grocery Stores	3	13,130	2.71	4	13,534	1.93
5010	Construction and Materials	-	-	-	15	8,820	1.26
5020	Industrial Goods and Services	4	22,611	4.67	24	47,296	6.75
5510	Basic Resources	2	12,910	2.67	8	19,437	2.77
5520	Chemicals	1	3,790	0.78	8	11,763	1.68
6010	Energy	3	19,576	4.04	15	30,879	4.40
6510	Utilities	4	26,338	5.44	19	43,077	6.14
Totals		60	484,178	100.00	257	701,172	100.00

Country/Market Breakdown

Country/Market	FTSE ASEAN Extended 60			FTSE ASEAN Extended		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Indonesia	11	102,816	21.24	42	132,901	18.95
Malaysia	10	75,047	15.50	39	133,901	19.10
Philippines	6	27,898	5.76	24	47,421	6.76
Singapore	15	189,969	39.24	36	227,028	32.38
Thailand	15	82,612	17.06	50	128,381	18.31
Vietnam	3	5,835	1.21	66	31,540	4.50
Totals	60	484,178	100.00	257	701,172	100.00

INFORMATION

Index Universe

FTSE ASEAN Extended Index

Index Launch

16 January 2023

Base Date

20 March 2009

Base Value

1000

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, GBP, EUR, CAD, AUD, HKD, CNY, JPY

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE ASEAN Extended 60	FTSE ASEAN Extended 257
Number of constituents	60	257
Net MCap (USDm)	484,178	701,172
Dividend Yield %	4.45	4.15
Constituent Sizes (Net MCap USDm)		
Average	8,070	2,728
Largest	53,145	53,145
Smallest	378	38
Median	5,040	1,188
Weight of Largest Constituent (%)	10.98	7.58
Top 10 Holdings (% Index MCap)	50.62	34.95

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