

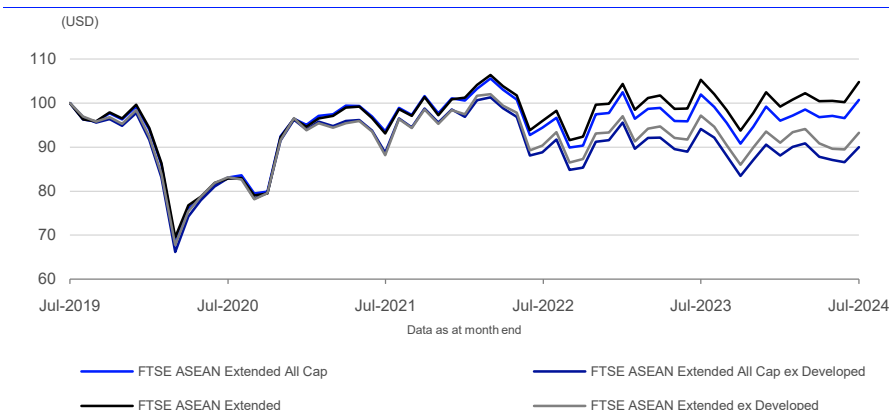
FTSE ASEAN Extended Index Series

Data as at: 31 July 2024

FTSE ASEAN Extended Index Series reflects the performance of stocks from the eligible southeast Asian countries represented in the FTSE Global All Cap Index (GEIS) and the FTSE Frontier Index Series (Frontier). Eligible southeast Asian countries include Indonesia, Malaysia, Philippines, Singapore, Thailand from GEIS and Vietnam from Frontier. The series includes:

- FTSE ASEAN Extended All Cap Index
- FTSE ASEAN Extended Large Cap Index
- FTSE ASEAN Extended Mid Cap Index
- FTSE ASEAN Extended Small Cap Index
- FTSE ASEAN Extended All Cap ex-Developed Index
- FTSE ASEAN Extended Index
- FTSE ASEAN Extended ex-Developed Index
- FTSE ASEAN Extended 60 Index

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 All Cap	4.0	5.0	1.6	-1.2	7.6	0.8	2.5	0.2	9.8	12.0	18.2
FTSE ASEAN Extended All Cap ex Developed	2.5	2.2	-0.6	-4.4	1.4	-10.0	0.5	-2.1	10.3	12.3	18.9
FTSE ASEAN Extended	4.3	5.6	2.3	-0.5	12.6	4.8	4.0	0.9	9.8	11.9	17.8
FTSE ASEAN Extended ex Developed	2.6	2.4	-0.3	-4.1	5.8	-6.8	1.9	-1.4	10.3	12.2	18.4

* 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 All Cap	5.6	-17.7	7.1	29.1	-9.0	10.0	-2.8	4.8	-3.3	1.5
FTSE ASEAN Extended All Cap ex Developed	7.3	-18.0	9.5	27.0	-8.8	7.7	-1.6	2.4	-7.1	-1.1
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 ex Developed	7.3	-18.8	8.8	28.5	-7.9	7.3	-1.8	1.9	-5.1	0.2

FEATURES

Eligible Countries

Eligible southeast Asian countries represented in the FTSE Global All Cap Index (GEIS)- Indonesia, Malaysia, Philippines, Singapore and Thailand and the FTSE Frontier Index Series (Frontier)- Vietnam.

Objective

The indices are 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 indices are investable.

Liquidity

Stocks are screened to ensure that the indices are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indices are calculated based on price and total return methodologies, both real time (FTSE ASEAN Extended 60 Index only) and end-of-day. Net of tax indices 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ASEAN Extended All Cap	-0.1	0.2	0.0	0.1	-11.6	-18.1	-39.8	-43.4
FTSE ASEAN Extended All Cap ex Developed	-0.4	0.0	-0.1	0.0	-12.2	-19.3	-41.3	-45.0
FTSE ASEAN Extended	0.0	0.3	0.1	0.1	-11.5	-17.1	-39.1	-42.6
FTSE ASEAN Extended ex Developed	-0.4	0.1	-0.1	0.0	-12.3	-18.4	-40.0	-43.8

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

Top 10 Constituents - FTSE ASEAN Extended All Cap Index

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
DBS Group Holdings	Singapore	Banks	55,015	6.67
Oversea-Chinese Banking	Singapore	Banks	39,001	4.73
Bank Central Asia	Indonesia	Banks	34,994	4.24
United Overseas Bank	Singapore	Banks	29,279	3.55
Bank Rakyat Indonesia	Indonesia	Banks	20,041	2.43
Bank Mandiri	Indonesia	Banks	17,430	2.11
Singapore Telecommunications	Singapore	Telecommunications Service Providers	17,285	2.10
Malayan Banking	Malaysia	Banks	16,871	2.05
Public Bank BHD	Malaysia	Banks	13,599	1.65
CIMB Group Holdings	Malaysia	Banks	13,475	1.63
Totals			256,992	31.17

ICB Supersector Breakdown

		FTSE ASEAN Extended All Cap			FTSE ASEAN Extended			FTSE ASEAN Extended ex Developed		
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	15	23,174	2.81	4	14,571	1.99	3	11,625	2.35
1510	Telecommunications	27	61,787	7.49	21	58,742	8.01	18	39,058	7.90
2010	Health Care	18	26,401	3.20	6	20,158	2.75	6	20,158	4.08
3010	Banks	40	294,153	35.68	30	289,775	39.53	27	166,481	33.69
3020	Financial Services	23	17,786	2.16	10	12,579	1.72	9	6,544	1.32
3030	Insurance	7	1,957	0.24	3	891	0.12	3	891	0.18
3510	Real Estate	84	90,890	11.02	37	69,122	9.43	24	27,240	5.51
4010	Automobiles and Parts	6	9,103	1.10	3	8,782	1.20	2	6,865	1.39
4020	Consumer Products and Services	5	2,518	0.31	1	2,185	0.30	-	-	-
4030	Media	9	2,130	0.26	1	619	0.08	1	619	0.13
4040	Retailers	20	16,222	1.97	8	11,006	1.50	8	11,006	2.23
4050	Travel and Leisure	13	22,787	2.76	8	21,024	2.87	6	10,151	2.05
4510	Food Beverage and Tobacco	52	49,653	6.02	32	42,457	5.79	29	33,671	6.81
4520	Personal Care Drug and Grocery Stores	6	15,122	1.83	4	14,302	1.95	4	14,302	2.89
5010	Construction and Materials	26	13,471	1.63	15	10,031	1.37	15	10,031	2.03
5020	Industrial Goods and Services	45	55,618	6.75	24	48,604	6.63	18	37,380	7.56
5510	Basic Resources	15	23,057	2.80	8	20,161	2.75	8	20,161	4.08
5520	Chemicals	10	13,581	1.65	8	11,650	1.59	8	11,650	2.36
6010	Energy	28	38,091	4.62	15	31,597	4.31	15	31,597	6.39
6510	Utilities	30	46,918	5.69	19	44,840	6.12	17	34,753	7.03
Totals		479	824,417	100.00	257	733,097	100.00	221	494,182	100.00

INFORMATION

Index Universe

FTSE Global Equity Index and FTSE Frontier Index Series

Index Launch

16 January 2023

Base Date

20 March 2009

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day and real-time (FTSE ASEAN Extended 60 Index only)

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

The FTSE ASEAN Extended Index Series will replicate all index changes resulting from the FTSE Global Equity Index Series (Semi - Annually) and the FTSE Frontier Index Series index reviews (Annually) for the eligible markets.

Country/Market Breakdown

	FTSE ASEAN Extended All Cap			FTSE ASEAN Extended			FTSE ASEAN Extended ex Developed		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Indonesia	76	151,607	18.39	42	137,843	18.80	42	137,843	27.89
Malaysia	81	166,822	20.24	39	141,164	19.26	39	141,164	28.57
Philippines	31	51,346	6.23	24	48,782	6.65	24	48,782	9.87
Singapore	67	257,652	31.25	36	238,914	32.59	-	-	-
Thailand	125	163,241	19.80	50	134,883	18.40	50	134,883	27.29
Vietnam	99	33,749	4.09	66	31,511	4.30	66	31,511	6.38
Totals	479	824,417	100.00	257	733,097	100.00	221	494,182	100.00

Index Characteristics

Attributes	FTSE ASEAN Extended All Cap	FTSE ASEAN Extended	FTSE ASEAN Extended ex Developed
Number of constituents	479	257	221
Net MCap (USDm)	824,417	733,097	494,182
Dividend Yield %	4.04	4.02	3.57
Constituent Sizes (Net MCap USDm)			
Average	1,721	2,853	2,236
Largest	55,015	55,015	34,994
Smallest	23	39	39
Median	572	1,233	985
Weight of Largest Constituent (%)	6.67	7.50	7.08
Top 10 Holdings (% Index MCap)	31.17	35.06	32.67

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