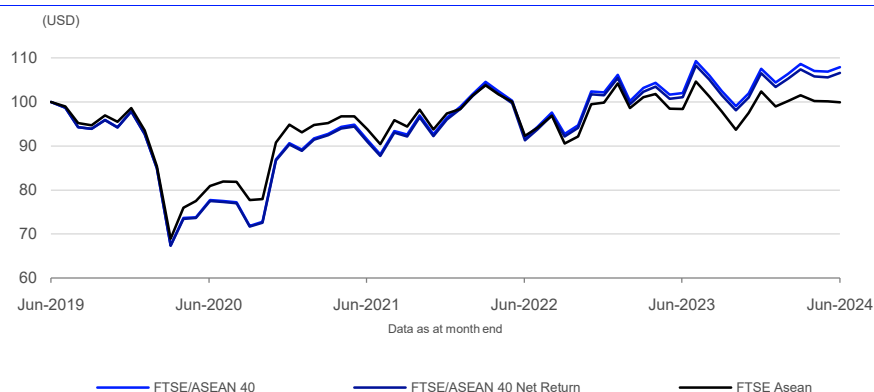


FTSE/ASEAN 40 Index

Data as at: 28 June 2024

The FTSE/ASEAN 40 Index consists of the largest 40 companies by full market capitalisation that are constituents of the FTSE All World Index from the five eligible South East Asian financial markets: Indonesia, Philippines, Singapore, Malaysia and Thailand.

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 40	-0.7	0.4	0.4	5.8	18.2	8.0	5.7	1.5	10.5	12.3	18.8
FTSE/ASEAN 40 Net Return	-0.7	0.1	0.1	5.5	17.2	6.6	5.4	1.3	10.5	12.3	18.8
FTSE Asean	-1.6	-2.4	-2.4	1.6	6.6	0.0	2.2	0.0	9.8	11.8	17.7

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE/ASEAN 40	6.6	-19.3	9.2	33.0	-5.5	8.8	-7.4	6.5	6.0	5.2
FTSE/ASEAN 40 Net Return	6.4	-19.5	9.0	32.8	-5.6	8.6	-7.6	6.3	5.7	4.9
FTSE Asean	5.8	-18.7	6.4	30.0	-8.3	9.7	-3.8	2.7	2.5	2.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE/ASEAN 40	0.6	0.4	0.1	0.2	-9.9	-15.3	-41.3	-42.1
FTSE/ASEAN 40 Net Return	0.5	0.4	0.1	0.1	-9.9	-15.4	-41.4	-42.3
FTSE Asean	0.2	0.2	0.0	0.1	-11.1	-15.5	-40.1	-42.6

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

Drawdown - based on daily data

FEATURES

Coverage

Large and mid cap stocks in Indonesia, Philippines, Singapore, Malaysia and Thailand.

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, total return and net total return methodologies.

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	12.58
Oversea-Chinese Banking	Singapore	Banks	37,428	8.86
Bank Central Asia	Indonesia	Banks	33,565	7.95
United Overseas Bank	Singapore	Banks	28,004	6.63
Bank Rakyat Indonesia	Indonesia	Banks	19,602	4.64
Bank Mandiri	Indonesia	Banks	16,631	3.94
Malayan Banking	Malaysia	Banks	16,013	3.79
Singapore Telecommunications	Singapore	Telecommunications Service Providers	15,242	3.61
Tenaga Nasional	Malaysia	Electricity	12,788	3.03
PTT	Thailand	Oil Gas and Coal	12,654	3.00
Totals			245,073	58.01

ICB Supersector Breakdown

		FTSE/ASEAN 40			FTSE Asean		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	6,328	1.50	3	12,314	1.84
1510	Telecommunications	3	30,461	7.21	21	55,164	8.24
2010	Health Care	2	11,997	2.84	6	19,877	2.97
3010	Banks	15	255,960	60.59	26	273,038	40.79
3020	Financial Services	-	-	-	4	8,557	1.28
3030	Insurance	-	-	-	2	788	0.12
3510	Real Estate	2	12,290	2.91	21	58,792	8.78
4010	Automobiles and Parts	1	5,503	1.30	3	8,488	1.27
4020	Consumer Products and Services	-	-	-	1	1,875	0.28
4030	Media	-	-	-	1	584	0.09
4040	Retailers	1	1,183	0.28	6	9,317	1.39
4050	Travel and Leisure	1	7,036	1.67	7	20,124	3.01
4510	Food Beverage and Tobacco	2	7,250	1.72	23	35,240	5.26
4520	Personal Care Drug and Grocery Stores	1	8,917	2.11	4	13,528	2.02
5010	Construction and Materials	-	-	-	5	7,490	1.12
5020	Industrial Goods and Services	3	17,744	4.20	19	42,222	6.31
5510	Basic Resources	2	12,910	3.06	7	19,146	2.86
5520	Chemicals	1	3,790	0.90	5	10,403	1.55
6010	Energy	2	18,364	4.35	12	29,969	4.48
6510	Utilities	3	22,700	5.37	15	42,413	6.34
Totals		40	422,431	100.00	191	669,329	100.00

Country/Market Breakdown

		FTSE/ASEAN 40			FTSE Asean		
Country/Market		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Indonesia		7	96,800	22.91	42	132,860	19.85
Malaysia		8	68,314	16.17	39	133,830	19.99
Philippines		3	15,990	3.79	24	47,316	7.07
Singapore		10	166,994	39.53	36	227,003	33.92
Thailand		12	74,334	17.60	50	128,320	19.17
Totals		40	422,431	100.00	191	669,329	100.00

INFORMATION

Index Universe

FTSE All-World Index

Launch Date

09 September 2005

Base Date

31 December 2004

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, Euro, JPY

Review Dates

Annually in March

Index Characteristics

Attributes	FTSE/ASEAN 40	FTSE Asean
Number of constituents	40	191
Net MCap (USDm)	422,431	669,329
Dividend Yield %	4.65	4.28
Constituent Sizes (Net MCap USDm)		
Average	10,561	3,504
Largest	53,145	53,139
Smallest	1,183	112
Median	6,571	1,729
Weight of Largest Constituent (%)	12.58	7.94
Top 10 Holdings (% Index MCap)	58.01	36.61

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