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An LSEG Business

FTSE INDEX PERFORMANCE - JUNE 2024

# FTSE Asia Monthly Index Performance Report

Data as at: 28 June 2024

## Introduction

The following monthly report highlights the performance of various indices of interest for the Asia Pacific region. Displayed initially are the global and regional indices of interest, followed by individual country indices.

- The FTSE All-World Index in June ended the month up 2.16 per cent
- Large cap companies outperformed in the FTSE Global All Cap Index compared to mid cap and small cap companies, up 2.89 per cent in June
- Emerging markets outperformed developed markets by 1.04 per cent, finishing the month up 3.10 per cent
- Middle East & Africa was the best performing region in June, with the FTSE Middle East & Africa Index up 3.64 per cent
- The highest performing country index was the FTSE Taiwan Index up 11.56 per cent in the month
- The worst performing country index was the FTSE Mexico Index, finishing the month down 10.54 per cent
- Within Asia Pacific the FTSE TWSE Taiwan 50 Index was the best performing country index up 13.18 per cent

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## FTSE All-World Index Country Performers - Total Return (USD)

|                         | 1M Perf % |
|-------------------------|-----------|
| FTSE Taiwan Index       | 11.56     |
| FTSE South Africa Index | 9.49      |
| FTSE Korea Index        | 8.44      |
| FTSE India Index        | 7.10      |
| FTSE UAE Index          | 3.85      |
| FTSE Chile Index        | -5.76     |
| FTSE Portugal Index     | -6.80     |
| FTSE Ireland Index      | -7.45     |
| FTSE France Index       | -7.50     |
| FTSE Mexico Index       | -10.54    |

## Asia Pacific Performers - Total Return (USD)

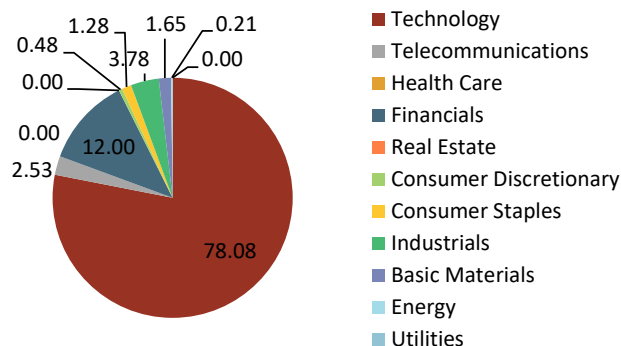
|                           | 1M Perf % |
|---------------------------|-----------|
| FTSE TWSE Taiwan 50 Index | 13.18     |
| FTSE Korea Index          | 8.44      |
| FTSE India Index          | 7.10      |
| FTSE Indonesia Index      | 2.42      |
| FTSE Pakistan Index       | 1.42      |
| FTSE New Zealand Index    | -2.01     |
| FTSE SET Large Cap Index  | -2.44     |
| FTSE China A50 Index      | -2.60     |
| FTSE Vietnam Index        | -3.22     |
| FTSE Hong Kong Index      | -5.76     |

## Asia Pacific Top Performer - the FTSE TWSE Taiwan 50 Index

### Top 10 Constituents by Weighting - June 2024

| Constituent                    | ICB Subsector                 | Weight %     |
|--------------------------------|-------------------------------|--------------|
| Taiwan Semiconductor Manufactu | Semiconductors                | 54.48        |
| Hon Hai Precision Industry     | Electronic Components         | 6.00         |
| MediaTek                       | Semiconductors                | 4.87         |
| Delta Electronics              | Electrical Components         | 1.97         |
| Quanta Computer                | Computer Hardware             | 1.95         |
| CTBC Financial Holding         | Banks                         | 1.62         |
| United Microelectronics        | Semiconductors                | 1.54         |
| Fubon Financial Holdings       | Life Insurance                | 1.44         |
| ASE Technology Holding         | Production Technology Equipme | 1.34         |
| Cathay Financial Holding       | Life Insurance                | 1.28         |
| <b>Total</b>                   |                               | <b>76.47</b> |

### Industry Weightings Breakdown % - June 2024



## Asia Pacific - Total Return (USD)

| Index (USD)   | Number of Cons | Net MCap (USDbn) | Performance % |       |       |        |        | Volatility % |          |           |         |
|---|----------------|------------------|---------------|-------|-------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** | Yield % |
| FTSE/ASEAN 40   | 40             | 422.4            | 0.97          | 0.36  | 5.80  | 18.17  | 7.96   | 10.67        | 12.41    | 19.94     | 4.65    |
| FTSE ASEAN All-Share  | 1,157          | 949.6            | -0.56         | -1.37 | 2.00  | -1.30  | -1.55  | 9.83         | 12.04    | 18.22     | 3.98    |
| FTSE Asia Pacific All Cap ex Japan                          | 4,692          | 9,699.8          | 3.38          | 7.90  | 13.82 | -9.38  | 27.73  | 13.10        | 16.33    | 18.54     | 2.56    |
| FTSE Asia Pacific ex Japan                                  | 2,135          | 8,666.7          | 3.55          | 8.29  | 13.84 | -9.58  | 27.06  | 13.44        | 16.55    | 18.52     | 2.60    |
| FTSE Asia Pacific ex Japan, Australia & New Zealand         | 2,015          | 7,235.2          | 3.95          | 9.59  | 13.99 | -12.94 | 25.10  | 13.95        | 17.02    | 18.41     | 2.36    |
| FTSE Asia Pacific ex Japan, India, Pakistan                 | 1,903          | 6,954.6          | 2.72          | 6.18  | 9.19  | -17.14 | 16.86  | 14.98        | 18.05    | 19.48     | 3.00    |
| FTSE Asia Pacific ex JA, IDA, PAK, AU & NZ                  | 1,783          | 5,523.1          | 3.02          | 7.25  | 8.19  | -22.44 | 12.27  | 16.04        | 19.07    | 19.95     | 2.78    |
| FTSE Asia Pacific ex Japan China A Inclusion (no Quota)     | 2,146          | 9,830.5          | 2.60          | 6.86  | 10.57 | -13.47 | 23.77  | 12.87        | 15.70    | 17.98     | 2.60    |
| FTSE Asia Pacific ex Japan China A Inclusion                | 2,146          | 8,670.0          | 3.56          | 8.29  | 13.82 | -9.59  | 27.33  | 13.44        | 16.52    | 18.46     | 2.60    |
| FTSE Asia Pacific   | 2,637          | 13,052.6         | 1.96          | 7.36  | 13.49 | -4.28  | 31.18  | 12.34        | 15.12    | 16.25     | 2.41    |
| FTSE Asia Pacific All Cap                                   | 6,118          | 14,480.7         | 1.89          | 6.95  | 13.39 | -4.40  | 31.01  | 12.09        | 14.97    | 16.25     | 2.39    |
| FTSE Asia Pacific Small Cap                                 | 3,481          | 1,428.0          | 1.28          | 3.29  | 12.53 | -5.54  | 29.35  | 10.71        | 14.35    | 17.11     | 2.29    |
| FTSE CNBC Asia 100  | 118            | 6,183.2          | 3.99          | 14.00 | 20.49 | -2.52  | 38.78  | 14.24        | 18.21    | 17.47     | 2.41    |
| FTSE Developed Asia Pacific ex Japan                        | 388            | 2,958.1          | 2.55          | 0.38  | 7.64  | -9.10  | 21.42  | 15.67        | 17.79    | 21.49     | 3.35    |
| FTSE Developed Asia Pacific ex Japan Large Cap Super Liquid | 60             | 1,859.6          | 3.32          | -0.17 | 7.32  | -9.19  | 27.12  | 16.39        | 18.51    | 21.63     | 3.34    |
| FTSE Developed Asia Pacific                                 | 890            | 7,344.0          | 0.40          | 3.41  | 10.61 | -0.09  | 31.47  | 13.92        | 15.49    | 16.90     | 2.56    |
| FTSE Developed Asia Pacific Large Cap Super Liquid          | 105            | 4,166.9          | 1.13          | 6.01  | 13.69 | 4.83   | 44.39  | 15.05        | 16.47    | 17.75     | 2.39    |
| FTSE Developed Asia Pacific Small Cap                       | 1,522          | 703.8            | -0.36         | -0.11 | 8.37  | -9.92  | 16.07  | 13.49        | 16.23    | 18.31     | 2.50    |
| FTSE Developed Asia Pacific Small Cap ex Japan              | 598            | 308.9            | -0.29         | 0.14  | 6.82  | -19.72 | 11.10  | 17.20        | 20.90    | 25.34     | 2.46    |
| FTSE Emerging Asia Pacific                                  | 1,747          | 5,708.6          | 4.10          | 13.02 | 17.44 | -10.15 | 31.29  | 13.50        | 17.27    | 18.28     | 2.21    |
| FTSE Emerging Asia Pacific Small Cap                        | 1,959          | 724.2            | 2.92          | 6.79  | 16.91 | -0.69  | 47.69  | 10.71        | 14.46    | 18.32     | 2.08    |
| FTSE Greater China  | 1,432          | 3,909.2          | 2.33          | 10.81 | 8.91  | -26.19 | 11.46  | 17.69        | 21.64    | 21.79     | 2.76    |
| FTSE Greater China Small Cap                                | 1,558          | 418.1            | 0.13          | 1.70  | 6.07  | -16.39 | 33.24  | 13.40        | 17.59    | 19.85     | 2.67    |
| FTSE SGX Asia Shariah 100                                   | 105            | 3,046.5          | 6.24          | 13.84 | 21.09 | 2.87   | 60.43  | 16.78        | 0.00     | 19.88     | 2.06    |
| FTSE Shariah ASEAN  | 93             | 233.2            | 0.50          | -3.07 | 0.28  | 1.14   | -10.25 | 9.82         | 11.63    | 16.49     | 3.46    |
| FTSE Shariah Asia Pacific ex Japan                          | 1,095          | 4,208.2          | 5.77          | 10.37 | 18.15 | -1.20  | 47.36  | 13.89        | 16.50    | 20.09     | 2.40    |
| FTSE Shariah Asia Pacific                                   | 1,372          | 6,234.5          | 3.31          | 7.84  | 14.98 | -0.40  | 41.50  | 12.88        | 15.55    | 17.60     | 2.32    |
| FTSE Shariah Developed Asia Pacific ex Japan                | 189            | 1,536.9          | 3.36          | -2.56 | 6.63  | -9.48  | 32.69  | 17.28        | 19.40    | 23.62     | 2.77    |
| FTSE Shariah Developed Asia Pacific                         | 466            | 3,563.2          | 0.61          | 0.58  | 7.98  | -4.05  | 31.45  | 14.65        | 16.70    | 18.37     | 2.42    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Asia Pacific (Continued) - Total Return (USD)

| Index (USD)  | Number of<br>Cons | Net MCap<br>(USDbn) | Performance % |        |        |        |        | Volatility % |             |              | Yield<br>% |
|--|-------------------|---------------------|---------------|--------|--------|--------|--------|--------------|-------------|--------------|------------|
|  |                   |                     | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| Alternative Weighted Indices                                 |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE Asia Pacific ex Japan GDP Weighted                      | 2,130             | -                   | 1.15          | 7.33   | 11.29  | -11.57 | 17.92  | 13.48        | 15.97       | 17.94        | 2.61       |
| FTSE Developed Asia Pacific Equal Risk Contribution          | 888               | -                   | -0.72         | -0.68  | 5.39   | -7.60  | 10.38  | 12.43        | 14.05       | 16.12        | 3.06       |
| FTSE Developed Asia Pacific ex Japan Equal Risk Contribution | 387               | -                   | 0.55          | -1.05  | 4.06   | -13.56 | 3.13   | 14.18        | 16.28       | 20.13        | 3.83       |
| FTSE Developed Asia Pacific ex Japan GDP Weighted            | 387               | -                   | 3.20          | 1.39   | 9.33   | -10.54 | 27.09  | 16.95        | 18.42       | 22.15        | 3.07       |
| FTSE Developed Asia Pacific ex Japan Minimum Variance        | 214               | -                   | 1.32          | 0.73   | 4.11   | -13.37 | -4.82  | 11.88        | 14.13       | 18.64        | 4.55       |
| FTSE Developed Asia Pacific GDP Weighted                     | -                 | -                   | -             | -      | -      | -      | -      | -            | -           | -            | -          |
| FTSE Developed Asia Pacific Minimum Variance                 | 553               | -                   | -1.03         | -3.10  | 3.09   | -12.89 | -6.32  | 10.34        | 11.76       | 13.84        | 3.60       |
| FTSE EDHEC-Risk Efficient Asia Pacific                       | 1,697             | -                   | 0.75          | 4.48   | 12.37  | -0.75  | 32.45  | 10.73        | 12.95       | 15.49        | 2.78       |
| FTSE EDHEC-Risk Efficient Asia Pacific ex Japan              | 1,195             | -                   | 2.00          | 6.74   | 14.64  | -0.19  | 34.67  | 11.59        | 13.88       | 17.79        | 3.06       |
| FTSE EDHEC-Risk Efficient Dev Asia Pacific ex Japan          | 388               | -                   | 1.93          | 1.69   | 7.11   | -11.71 | 14.84  | 14.37        | 16.66       | 20.77        | 3.46       |
| FTSE GWA Developed Asia Pacific                              | 890               | -                   | -0.10         | 4.94   | 14.17  | 9.76   | 42.33  | 13.97        | 15.29       | 17.02        | 2.90       |
| FTSE GWA Developed Asia Pacific ex Japan                     | 388               | -                   | 2.24          | 1.49   | 9.81   | -4.55  | 28.78  | 15.61        | 17.98       | 21.81        | 3.92       |
| FTSE RAFI Developed Asia Pacific ex Japan                    | 159               | -                   | 2.90          | 1.38   | 10.71  | -1.89  | 32.15  | 16.39        | 18.27       | 22.56        | 3.62       |
| Responsible Investment Indices                               |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE Environmental Opportunities Asia Pacific ex Japan       | 382               | 1,410.5             | 11.00         | 27.57  | 31.28  | 14.03  | 78.89  | 19.24        | 21.29       | 23.98        | 1.80       |
| FTSE Environmental Opportunities Asia Pacific                | 543               | 2,170.5             | 5.34          | 17.34  | 22.50  | 8.03   | 55.82  | 16.20        | 19.01       | 20.33        | 1.90       |
| Real Estate Indices  |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE EPRA Nareit Asia Pacific ex Japan                       | 141               | 276.9               | -1.72         | -8.05  | -8.23  | -30.40 | -35.13 | 16.28        | 17.74       | 20.25        | 4.87       |
| FTSE EPRA Nareit Asia Pacific ex Japan Non-Rental            | 60                | 146.8               | -1.30         | -4.14  | -8.27  | -34.97 | -39.08 | 19.41        | 21.38       | 22.75        | 3.51       |
| FTSE EPRA Nareit Asia Pacific ex Japan Rental                | 81                | 130.1               | -2.23         | -12.33 | -9.45  | -24.60 | -30.79 | 15.82        | 16.84       | 21.82        | 6.39       |
| FTSE EPRA Nareit Asia Pacific                                | 200               | 423.7               | -2.20         | -7.25  | -4.65  | -27.87 | -28.91 | 13.62        | 14.56       | 17.34        | 4.35       |
| FTSE EPRA Nareit Asia Pacific Non-REITs                      | 76                | 180.4               | -3.58         | -4.77  | -4.16  | -29.17 | -33.38 | 17.19        | 18.26       | 19.41        | 3.75       |
| FTSE EPRA Nareit Asia Pacific Non-Rental                     | 68                | 210.9               | -1.91         | 0.22   | 3.25   | -23.58 | -27.03 | 17.09        | 18.09       | 19.71        | 3.04       |
| FTSE EPRA Nareit Asia Pacific REITs                          | 124               | 243.3               | -1.10         | -9.37  | -5.11  | -26.09 | -23.51 | 13.52        | 14.44       | 19.58        | 4.80       |
| FTSE EPRA Nareit Asia Pacific Rental                         | 132               | 212.8               | -2.48         | -13.19 | -10.90 | -30.70 | -29.20 | 12.81        | 14.08       | 18.24        | 5.66       |
| FTSE EPRA Nareit Developed Asia 33                           | 33                | 177.8               | -3.61         | -9.64  | -2.70  | -21.32 | -22.16 | 15.99        | 15.91       | 19.75        | 4.44       |
| FTSE EPRA Nareit Developed Asia                              | 134               | 337.8               | -2.35         | -7.88  | -4.02  | -22.74 | -21.54 | 13.79        | 14.04       | 17.76        | 4.35       |
| FTSE EPRA Nareit Developed Asia Dividend+                    | 128               | 279.8               | -3.16         | -10.25 | -6.97  | -24.73 | -23.11 | 13.57        | 13.94       | 17.64        | 5.02       |
| FTSE EPRA Nareit Developed Asia Non-REITs                    | 21                | 103.1               | -4.69         | -4.81  | -1.90  | -15.60 | -18.08 | 18.39        | 16.39       | 18.81        | 3.45       |
| FTSE EPRA Nareit Developed Asia Non-Rental                   | 18                | 141.9               | -1.98         | 2.32   | 9.93   | -4.90  | -5.26  | 18.05        | 15.89       | 18.85        | 2.54       |
| FTSE EPRA Nareit Developed Asia REITs                        | 113               | 234.7               | -1.17         | -9.75  | -5.45  | -26.58 | -23.31 | 13.84        | 14.69       | 19.71        | 4.75       |
| FTSE EPRA Nareit Developed Asia Rental                       | 116               | 195.9               | -2.63         | -13.21 | -10.92 | -30.94 | -28.82 | 13.12        | 14.31       | 18.32        | 5.66       |
| FTSE EPRA Nareit Developed Asia Super Liquid                 | 28                | 220.3               | -2.58         | -6.93  | -0.51  | -19.01 | -19.59 | 15.62        | 15.07       | 18.86        | 4.13       |
| FTSE EPRA Nareit Developed Asia ex Australia                 | 107               | 240.4               | -3.62         | -10.78 | -8.02  | -26.77 | -24.69 | 13.15        | 13.27       | 15.56        | 4.61       |
| FTSE EPRA Nareit Developed Asia Pacific ex Japan             | 75                | 190.9               | -1.81         | -9.48  | -8.62  | -22.39 | -26.30 | 16.64        | 16.95       | 20.99        | 5.09       |
| FTSE EPRA Nareit Emerging Asia Pacific                       | 66                | 86.0                | -1.53         | -4.31  | -6.78  | -43.29 | -48.84 | 20.96        | 25.37       | 25.80        | 4.36       |

## Americas - Total Return (USD)

| Index (USD)                                     | Number of Cons | Net MCap (USDbn) | Performance % |       |       |        |        | Volatility % |          |           | Yield % |
|---|----------------|------------------|---------------|-------|-------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE USA  | 579            | 47,073.2         | 3.61          | 14.87 | 24.62 | 30.03  | 100.19 | 11.24        | 17.50    | 18.36     | 1.31    |
| FTSE USA Large Cap                              | 199            | 39,156.4         | 4.54          | 17.39 | 27.75 | 35.29  | 111.11 | 11.43        | 17.45    | 18.13     | 1.21    |
| FTSE USA Mid Cap                                | 380            | 7,916.8          | -0.79         | 3.69  | 10.87 | 8.31   | 55.05  | 12.70        | 18.91    | 20.86     | 1.76    |
| FTSE USA Small Cap                              | 1,153          | 4,701.5          | -1.28         | 3.65  | 12.95 | 2.84   | 55.19  | 16.82        | 21.41    | 22.97     | 1.43    |
| FTSE USA All Cap                                | 1,732          | 51,774.7         | 3.15          | 13.76 | 23.47 | 27.00  | 95.19  | 11.48        | 17.70    | 18.66     | 1.32    |
| FTSE USA All Cap Index - Technology             | 228            | 18,391.1         | 8.59          | 28.07 | 43.70 | 61.15  | 234.32 | 18.80        | 24.87    | 22.89     | 0.48    |
| FTSE USA All Cap Index - Telecommunications     | 31             | 994.1            | 2.72          | 4.64  | 11.82 | -10.64 | 10.24  | 12.99        | 16.54    | 17.79     | 3.29    |
| FTSE USA All Cap Index - Health Care            | 215            | 5,814.8          | 2.12          | 7.39  | 10.63 | 13.89  | 65.67  | 10.53        | 15.35    | 15.00     | 1.49    |
| FTSE USA All Cap Index - Financials             | 253            | 5,431.5          | -0.33         | 11.17 | 28.87 | 22.52  | 66.88  | 13.11        | 19.95    | 23.18     | 2.00    |
| FTSE USA All Cap Index - Real Estate            | 122            | 1,328.0          | 1.97          | -2.78 | 5.23  | -7.82  | 16.74  | 18.14        | 20.68    | 21.21     | 3.83    |
| FTSE USA All Cap Index - Consumer Discretionary | 286            | 7,207.3          | 3.41          | 8.24  | 16.91 | 4.07   | 71.19  | 15.18        | 23.34    | 23.54     | 0.75    |
| FTSE USA All Cap Index - Consumer Staples       | 76             | 2,190.4          | -0.97         | 4.50  | 2.52  | 16.60  | 49.83  | 10.50        | 12.40    | 13.72     | 2.96    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Americas (Continued) - Total Return (USD)

| Index (USD)                                | Number of Cons | Net MCap (USDbn) | Performance % |        |        |        |        | Volatility % |          |           | Yield % |
|--|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|  |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE USA All Cap Index - Industrials       | 307            | 6,232.3          | -1.69         | 5.25   | 14.39  | 12.10  | 64.04  | 12.21        | 18.86    | 21.55     | 1.27    |
| FTSE USA All Cap Index - Basic Materials   | 65             | 884.6            | -3.65         | 2.71   | 8.16   | 16.72  | 71.27  | 14.50        | 21.16    | 23.98     | 1.77    |
| FTSE USA All Cap Index - Energy            | 84             | 2,018.9          | -1.97         | 10.00  | 14.39  | 81.67  | 79.79  | 18.02        | 27.83    | 37.17     | 3.01    |
| FTSE USA All Cap Index - Utilities         | 65             | 1,281.5          | -4.48         | 10.77  | 9.88   | 21.28  | 36.44  | 15.75        | 18.21    | 17.20     | 3.13    |
| FTSE USA Large Cap Super Liquid            | 71             | 27,593.8         | 5.40          | 20.49  | 31.47  | 41.88  | 126.76 | 12.29        | 18.18    | 18.62     | 1.12    |
| FTSE Americas                              | 771            | 49,372.5         | 3.26          | 13.86  | 23.56  | 28.82  | 95.68  | 11.09        | 17.28    | 18.46     | 1.45    |
| FTSE Americas Small Cap                    | 1,376          | 5,194.6          | -1.21         | 3.48   | 12.11  | 2.70   | 52.89  | 16.36        | 21.00    | 23.07     | 1.56    |
| FTSE Latin America                         | 144            | 594.5            | -6.17         | -15.73 | -5.53  | 2.04   | 2.38   | 18.16        | 24.65    | 32.33     | 7.66    |
| FTSE North America                         | 627            | 48,778.0         | 3.39          | 14.36  | 24.04  | 29.25  | 98.08  | 11.14        | 17.38    | 18.36     | 1.37    |
| FTSE Renaissance Latin America IPO         | 13             | 3.1              | -9.83         | -29.01 | -28.68 | -61.53 | -53.37 | 26.97        | 41.04    | 41.77     | 2.48    |
| FTSE Renaissance US IPO^                   | 153            | 284.7            | 0.63          | 2.28   | 14.10  | -41.29 | 17.90  | 24.87        | 37.18    | 32.15     | 0.84    |
| FTSE Shariah Latin America                 | 62             | 273.4            | -5.75         | -14.73 | -1.19  | 10.68  | 49.65  | 19.44        | 27.20    | 30.73     | 10.28   |
| FTSE Shariah North America                 | 232            | 22,106.6         | 3.96          | 11.55  | 19.11  | 39.84  | 119.56 | 12.01        | 17.67    | 18.96     | 1.12    |
| FTSE Shariah USA                           | 218            | 21,645.2         | 4.14          | 11.67  | 19.28  | 39.75  | 121.53 | 12.14        | 17.80    | 18.98     | 1.09    |
| <b>FTSE US Total Market Index Series</b>   |                |                  |               |        |        |        |        |              |          |           |         |
| FTSE US TM                                 | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE US TM Large Cap                       | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE US TM Mid Cap                         | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE US TM Small Cap                       | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE US TM Micro Cap                       | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| <b>Alternative Weighted Indices</b>        |                |                  |               |        |        |        |        |              |          |           |         |
| FTSE EDHEC-Risk Efficient USA              | 579            | -                | 0.07          | 6.89   | 15.00  | 15.34  | 61.44  | 10.97        | 16.35    | 18.58     | 1.95    |
| FTSE GWA North America                     | 627            | -                | 1.96          | 11.52  | 20.68  | 30.97  | 90.85  | 10.12        | 16.09    | 18.52     | 1.82    |
| FTSE GWA US                                | 579            | -                | 2.20          | 11.98  | 21.15  | 31.65  | 93.12  | 10.14        | 16.15    | 18.44     | 1.74    |
| FTSE Latin America GDP Weighted            | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE North America Equal Risk Contribution | 627            | -                | 0.56          | 7.31   | 14.85  | 13.30  | 60.41  | 9.73         | 15.80    | 17.60     | 2.07    |
| FTSE North America GDP Weighted            | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE North America Minimum Variance        | 474            | -                | -0.34         | 5.46   | 10.12  | 7.32   | 38.89  | 9.15         | 14.34    | 16.71     | 2.30    |
| FTSE RAFI North America                    | 1,101          | -                | -0.15         | 8.60   | 17.96  | 26.27  | 82.13  | 10.55        | 15.86    | 19.15     | 2.43    |
| FTSE RAFI US 1000                          | 1,010          | -                | 0.06          | 9.07   | 18.61  | 26.76  | 83.54  | 10.52        | 15.86    | 19.01     | 2.30    |
| FTSE RAFI US 1500 Mid Small                | 1,484          | -                | -1.43         | 2.51   | 12.68  | 6.78   | 60.87  | 18.53        | 21.17    | 24.55     | 1.74    |
| FTSE RAFI US 2500                          | 2,494          | -                | -0.02         | 8.69   | 18.27  | 25.55  | 82.45  | 10.85        | 16.06    | 19.24     | 2.27    |
| FTSE RAFI US 3000                          | 2,980          | -                | -0.03         | 8.67   | 18.24  | 25.47  | 82.07  | 10.86        | 16.06    | 19.32     | 2.27    |
| FTSE USA Equal Risk Contribution           | 579            | -                | 0.81          | 7.89   | 15.53  | 13.40  | 61.32  | 9.72         | 15.88    | 17.49     | 1.98    |
| FTSE USA Minimum Variance                  | 421            | -                | -0.27         | 5.51   | 10.05  | 6.02   | 35.26  | 9.14         | 14.42    | 16.65     | 2.24    |
| <b>Responsible Investment Indices</b>      |                |                  |               |        |        |        |        |              |          |           |         |
| FTSE4Good US 100                           | 101            | 21,654.9         | 5.56          | 21.77  | 33.25  | 44.02  | 137.18 | 11.94        | 17.41    | 18.31     | 1.22    |
| FTSE Environmental Opportunities USA       | 159            | 7,172.6          | 3.59          | 10.16  | 18.00  | 34.44  | 141.29 | 14.46        | 20.23    | 22.38     | 1.15    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

^ Previously named FTSE Renaissance IPO Composite Index

## Americas (Continued) - Total Return (USD)

| Index (USD)                           | Number of<br>Cons | Net MCap<br>(USDbn) | 1M    | Performance % |       |       |       | Volatility % |             |              | Yield<br>% |
|---------------------------------------|-------------------|---------------------|-------|---------------|-------|-------|-------|--------------|-------------|--------------|------------|
|                                       |                   |                     |       | YTD           | 1YR   | 3YR   | 5YR   | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| Real Estate Indices                   |                   |                     |       |               |       |       |       |              |             |              |            |
| FTSE EPRA Nareit Americas             | 144               | 1,099.0             | 2.29  | -1.54         | 5.93  | -1.61 | 14.87 | 17.90        | 19.99       | 22.77        | 4.20       |
| FTSE EPRA Nareit Emerging Americas    | 25                | 20.7                | -9.99 | -21.89        | -9.41 | 16.96 | -0.75 | 21.97        | 24.96       | 35.46        | 5.36       |
| FTSE EPRA Nareit North America        | 119               | 1,078.3             | 2.56  | -1.05         | 6.28  | -1.87 | 15.31 | 18.06        | 20.10       | 22.66        | 4.18       |
| FTSE EPRA Nareit North America Rental | 119               | 1,078.3             | 2.56  | -1.05         | 6.28  | -1.87 | 15.31 | 18.06        | 20.10       | 22.66        | 4.18       |
| FTSE EPRA Nareit United States        | 102               | 1,043.1             | 2.66  | -0.81         | 6.71  | -1.13 | 16.17 | 18.15        | 20.23       | 22.51        | 4.14       |
| FTSE EPRA Nareit United States REITs  | 101               | 1,042.0             | 2.67  | -0.78         | 6.80  | -1.05 | 16.30 | 18.14        | 20.23       | 22.50        | 4.14       |
| FTSE EPRA Nareit United States Rental | 102               | 1,043.1             | 2.66  | -0.81         | 6.71  | -1.13 | 16.17 | 18.15        | 20.23       | 22.51        | 4.14       |
| FTSE EPRA Nareit US Super Liquid      | 23                | 731.3               | 3.06  | 1.20          | 8.23  | 4.30  | 23.21 | 17.91        | 20.51       | 22.31        | 3.84       |
| FTSE NAREIT All REITs                 | 192               | 1,327.8             | 2.17  | -2.20         | 5.73  | -5.75 | 15.95 | 18.04        | 20.35       | 21.66        | 4.48       |
| FTSE NAREIT Composite                 | 169               | 1,299.9             | 2.16  | -2.20         | 5.73  | -5.57 | 16.30 | 18.06        | 20.41       | 21.69        | 4.47       |
| FTSE NAREIT Real Estate 50            | 50                | 1,116.9             | 2.29  | -2.05         | 5.55  | -4.30 | 21.95 | 17.94        | 20.69       | 20.81        | 4.13       |

## Europe, Middle East &amp; Africa - Total Return (USD)

| Index (USD)  | Number of Cons | Net MCap (USDbn) | Performance % |       |       |        |        | Volatility % |          |           | Yield % |
|--|----------------|------------------|---------------|-------|-------|--------|--------|--------------|----------|-----------|---------|
|  |                |                  | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE 100   | 100            | 2,555.0          | -1.71         | 6.99  | 12.17 | 19.13  | 31.72  | 13.06        | 16.79    | 18.49     | 3.74    |
| FTSE Coast Kuwait 40                               | -              | -                | -             | -     | -     | -      | -      | -            | -        | -         | -       |
| FTSE Developed Europe                              | 525            | 11,157.6         | -2.29         | 6.19  | 12.49 | 13.18  | 45.03  | 13.36        | 17.56    | 19.37     | 3.14    |
| FTSE Developed Europe Large Cap Super Liquid       | 64             | 6,139.4          | -1.41         | -     | -     | -      | -      | -            | -        | -         | 3.23    |
| FTSE Developed Europe ex UK                        | 422            | 8,499.7          | -2.39         | 6.00  | 12.44 | 11.00  | 49.22  | 13.87        | 18.20    | 19.82     | 2.96    |
| FTSE Developed Europe ex UK Large Cap Super Liquid | 50             | 4,627.6          | -1.33         | -     | -     | -      | -      | -            | -        | -         | 2.99    |
| FTSE Eastern Europe                                | 136            | 202.5            | 1.12          | 19.46 | 41.89 | -50.97 | -43.79 | 17.19        | 54.59    | 45.82     | 3.58    |
| FTSE EMEA  | 883            | 12,263.0         | -1.84         | 5.88  | 12.20 | 10.68  | 40.62  | 12.78        | 16.89    | 19.08     | 3.17    |
| FTSE Emerging EMEA                                 | 328            | 997.3            | 3.63          | 2.57  | 8.47  | -12.69 | 1.50   | 10.78        | 15.62    | 19.86     | 3.63    |
| FTSE Emerging Europe                               | 166            | 192.8            | 0.03          | 18.01 | 33.45 | -55.51 | -47.50 | 16.26        | 62.07    | 51.41     | 2.96    |
| FTSE Eurozone                                      | 302            | 5,564.3          | -3.71         | 5.63  | 10.69 | 10.05  | 43.13  | 14.91        | 19.69    | 21.84     | 3.13    |
| FTSE Developed Eurozone Large Cap Super Liquid     | 35             | 2,901.9          | -3.46         | -     | -     | -      | -      | -            | -        | -         | 3.29    |
| FTSE Eurofirst 100                                 | 101            | 6,009.1          | -2.67         | 7.26  | 12.26 | 22.08  | 44.73  | 13.77        | 17.71    | 20.12     | 3.42    |
| FTSE Eurofirst 80                                  | 81             | 4,262.8          | -3.12         | 6.53  | 11.48 | 16.48  | 49.43  | 15.34        | 19.80    | 22.17     | 3.10    |
| FTSE Europe  | 691            | 11,350.5         | -2.25         | 6.37  | 12.78 | 11.39  | 42.39  | 13.26        | 17.65    | 19.48     | 3.13    |
| FTSE Europe Ex Eurozone                            | 389            | 5,786.1          | -0.80         | 7.09  | 14.86 | 12.66  | 41.54  | 12.39        | 16.51    | 17.63     | 3.14    |
| FTSE Europe Small Cap                              | 778            | 981.6            | -4.42         | 2.69  | 10.27 | -8.46  | 26.74  | 17.38        | 21.55    | 24.96     | 3.16    |
| FTSE MIB   | 40             | 526.0            | -4.82         | 9.97  | 21.35 | 38.56  | 78.87  | 16.80        | 21.79    | 25.04     | 5.03    |
| FTSE Middle East & Africa                          | 192            | 912.6            | 3.64          | -0.04 | 5.09  | 4.59   | 21.13  | 11.35        | 13.38    | 18.89     | 3.64    |
| FTSE Nordic  | 112            | 1,481.4          | -0.22         | 10.43 | 25.06 | 15.07  | 82.07  | 15.79        | 19.66    | 19.93     | 2.43    |
| FTSE Renaissance EMEA IPO                          | 118            | 129.2            | -4.48         | 3.31  | 7.44  | -34.40 | 9.55   | 14.41        | 20.41    | 23.68     | 2.30    |
| FTSE Russia IOB                                    | 56             | 910.5            | 8.00          | 9.74  | 9.91  | -21.08 | -10.98 | 15.63        | 17.51    | 23.49     | 1.06    |
| FTSE Shariah Europe                                | 375            | 6,478.9          | -0.99         | 7.36  | 14.35 | 12.72  | 49.99  | 13.11        | 17.36    | 18.72     | 2.64    |
| FTSE Shariah Middle East & Africa                  | 110            | 466.9            | 2.11          | -2.41 | 0.66  | 3.44   | 32.97  | 10.98        | 13.45    | 19.12     | 3.45    |
| FTSE UK All-Share                                  | 567            | 3,027.5          | -1.81         | 6.54  | 12.36 | 13.37  | 30.23  | 13.34        | 16.60    | 19.11     | 3.70    |
| FTSE UK Large Cap Super Liquid                     | 24             | 1,417.8          | -1.11         | 7.99  | 11.64 | 21.62  | 31.45  | 13.13        | 16.18    | 17.83     | 3.62    |
| FTSE/JSE Top 40                                    | 41             | 279.8            | 6.93          | 5.66  | 10.92 | 7.17   | 29.44  | 26.24        | 25.14    | 26.75     | 3.54    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Europe, Middle East &amp; Africa (Continued) - Total Return (USD)

| Index (USD)   | Number of<br>Cons | Net MCap<br>(USDbn) | 1M    | Performance % |       |        |        | Volatility % |             |              | Yield<br>% |
|---|-------------------|---------------------|-------|---------------|-------|--------|--------|--------------|-------------|--------------|------------|
|   |                   |                     |       | YTD           | 1YR   | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| Alternative Weighted Indices                        |                   |                     |       |               |       |        |        |              |             |              |            |
| FTSE 100 Equally Weighted                           | 100               | -                   | -2.34 | 2.43          | 11.75 | -0.45  | 26.42  | 15.50        | 19.54       | 22.57        | 3.43       |
| FTSE 100 Minimum Variance                           | 76                | -                   | -1.49 | 3.69          | 10.50 | -0.70  | 19.55  | 12.33        | 17.12       | 18.30        | 3.73       |
| FTSE Developed Europe Equal Risk Contribution       | 525               | -                   | -3.25 | 3.44          | 9.22  | 1.50   | 31.04  | 12.72        | 17.55       | 19.62        | 3.44       |
| FTSE Developed Europe ex UK Equal Risk Contribution | 422               | -                   | -3.58 | 2.57          | 8.35  | -0.04  | 32.53  | 13.07        | 17.90       | 19.80        | 3.31       |
| FTSE Developed Europe ex UK GDP Weighted            | 422               | -                   | -3.14 | 6.51          | 15.09 | 13.87  | 44.32  | 14.80        | 19.56       | 22.17        | 3.56       |
| FTSE Developed Europe ex UK Minimum Variance        | 287               | -                   | -2.98 | 2.30          | 8.22  | -5.76  | 11.77  | 11.99        | 16.04       | 17.75        | 3.44       |
| FTSE Developed Europe GDP Weighted                  | 525               | -                   | -2.97 | 6.59          | 14.80 | 14.86  | 42.77  | 14.34        | 18.97       | 21.57        | 3.58       |
| FTSE Developed Europe Minimum Variance              | 355               | -                   | -2.78 | 2.27          | 7.82  | -6.67  | 12.42  | 11.82        | 16.13       | 17.70        | 3.56       |
| FTSE EDHEC-Risk Efficient Developed Europe          | 525               | -                   | -4.15 | 2.84          | 10.74 | -2.16  | 32.64  | 14.23        | 18.93       | 20.94        | 3.40       |
| FTSE EDHEC-Risk Efficient Developed Eurozone        | 273               | -                   | -5.55 | 2.24          | 6.92  | -5.60  | 23.15  | 14.54        | 19.23       | 20.59        | 3.49       |
| FTSE EDHEC-Risk Efficient UK                        | 103               | -                   | -3.47 | 4.34          | 13.56 | 4.15   | 33.58  | 14.18        | 19.29       | 22.29        | 3.42       |
| FTSE Developed Eurozone Equal Risk Contribution     | 273               | -                   | -5.02 | 2.00          | 6.47  | -2.53  | 21.22  | 13.28        | 18.26       | 20.55        | 3.51       |
| FTSE Developed Eurozone Minimum Variance            | 214               | -                   | -4.68 | 0.66          | 5.41  | -11.86 | 1.39   | 12.74        | 16.99       | 18.53        | 3.46       |
| FTSE Europe GDP Weighted                            | 688               | -                   | -2.24 | 9.60          | 19.71 | 11.63  | 34.48  | 13.06        | 19.85       | 22.43        | 3.50       |
| FTSE Eurozone GDP Weighted                          | -                 | -                   | -     | -             | -     | -      | -      | -            | -           | -            | -          |
| FTSE GWA Developed Europe                           | 525               | -                   | -3.55 | 5.09          | 13.23 | 17.02  | 45.35  | 13.38        | 17.90       | 20.83        | 3.93       |
| FTSE Middle East & Africa GDP Weighted              | -                 | -                   | -     | -             | -     | -      | -      | -            | -           | -            | -          |
| FTSE RAFI Developed Europe                          | 490               | -                   | -4.03 | 5.43          | 13.55 | 19.55  | 46.31  | 13.48        | 18.19       | 21.54        | 4.25       |
| FTSE RAFI Developed Eurozone                        | 261               | -                   | -5.89 | 4.28          | 11.56 | 16.62  | 45.89  | 14.66        | 20.14       | 24.18        | 4.41       |
| Responsible Investment Indices                      |                   |                     |       |               |       |        |        |              |             |              |            |
| FTSE4Good UK 50                                     | 50                | 1,823.3             | -1.38 | 7.77          | 10.59 | 19.50  | 30.66  | 12.96        | 16.66       | 17.92        | 3.71       |
| FTSE4Good Europe 50                                 | 54                | 5,438.0             | -0.24 | 8.95          | 15.04 | 27.16  | 57.17  | 12.79        | 15.82       | 17.20        | 2.90       |
| FTSE Environmental Opportunities Europe             | 181               | 1,512.3             | -2.40 | 4.77          | 11.75 | 6.59   | 69.48  | 17.22        | 21.94       | 23.31        | 2.48       |
| Real Estate Indices                                 |                   |                     |       |               |       |        |        |              |             |              |            |
| FTSE EPRA Nareit Developed Europe ex UK             | 64                | 137.3               | -5.38 | -6.21         | 24.31 | -31.59 | -16.55 | 26.34        | 27.01       | 28.86        | 3.80       |
| FTSE EPRA Nareit Developed Europe                   | 103               | 207.0               | -4.59 | -5.23         | 21.79 | -28.93 | -13.46 | 25.67        | 26.10       | 27.97        | 4.10       |
| FTSE EPRA Nareit Developed Europe Non-REITs         | 39                | 91.0                | -3.35 | -6.70         | 31.52 | -36.87 | -13.20 | 29.01        | 28.98       | 29.43        | 2.70       |
| FTSE EPRA Nareit Developed Europe Non-Rental        | 3                 | 10.6                | 0.72  | -6.96         | 13.15 | -47.53 | -43.65 | 17.63        | 26.73       | 33.49        | 3.62       |
| FTSE EPRA Nareit Developed Europe REITs             | 64                | 116.1               | -5.54 | -4.02         | 15.01 | -19.87 | -13.82 | 24.21        | 25.18       | 28.84        | 5.20       |
| FTSE EPRA Nareit Developed Europe Rental            | 100               | 196.4               | -4.86 | -5.13         | 22.30 | -28.39 | -12.28 | 26.25        | 26.32       | 27.92        | 4.13       |
| FTSE EPRA Nareit Developed Europe Super Liquid      | 23                | 122.5               | -4.89 | -             | -     | -      | -      | -            | -           | -            | 3.83       |
| FTSE EPRA Nareit EMEA                               | 144               | 236.4               | -3.43 | -4.00         | 21.05 | -25.44 | -11.41 | 23.22        | 24.02       | 26.77        | 4.18       |
| FTSE EPRA Nareit Emerging EMEA                      | 38                | 24.7                | 6.40  | 9.12          | 19.18 | 20.22  | -7.11  | 11.80        | 14.19       | 28.42        | 4.89       |
| FTSE EPRA Nareit Emerging Europe                    | 8                 | 4.2                 | 0.65  | 9.14          | 30.87 | 17.32  | 118.04 | 18.16        | 27.24       | 31.22        | 1.63       |
| FTSE EPRA Nareit Emerging Middle East & Africa      | 12                | 15.9                | 10.53 | 13.08         | 26.61 | 18.42  | -16.52 | 16.75        | 19.25       | 32.92        | 6.05       |
| FTSE EPRA Nareit Eurozone                           | 39                | 85.8                | -8.14 | -6.44         | 22.52 | -35.59 | -25.47 | 27.19        | 27.91       | 28.77        | 4.52       |
| FTSE EPRA Nareit Europe                             | 111               | 211.3               | -4.49 | -4.98         | 21.95 | -28.54 | -12.81 | 25.34        | 25.93       | 27.83        | 4.05       |
| FTSE EPRA Nareit Middle East & Africa               | 33                | 25.1                | 6.08  | 4.55          | 14.43 | 15.84  | -13.39 | 13.36        | 14.75       | 27.67        | 5.29       |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Global - Total Return (USD)

| Index (USD)  | Number of<br>Cons | Net MCap<br>(USDbn) | Performance % |       |       |        |        | Volatility % |             |              |            |
|--|-------------------|---------------------|---------------|-------|-------|--------|--------|--------------|-------------|--------------|------------|
|  |                   |                     | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** | Yield<br>% |
| FTSE Advanced Emerging                             | 519               | 2,720.3             | 5.29          | 10.21 | 21.02 | 17.35  | 57.23  | 13.69        | 17.14       | 22.76        | 3.69       |
| FTSE Advanced Emerging Small Cap                   | 668               | 396.5               | 2.39          | 4.28  | 15.84 | 10.35  | 72.53  | 11.64        | 16.34       | 21.51        | 3.40       |
| FTSE All-World                                     | 4,291             | 74,688.1            | 2.16          | 11.30 | 19.71 | 18.65  | 70.23  | 9.50         | 15.38       | 17.40        | 1.90       |
| FTSE All-World ex US                               | 3,712             | 27,614.9            | -0.21         | 5.73  | 12.20 | 3.28   | 35.64  | 10.83        | 14.93       | 17.21        | 2.91       |
| FTSE All-World China A Inclusion (no Quota)        | 4,302             | 75,851.9            | 2.06          | 11.06 | 19.15 | 17.29  | 68.62  | 9.40         | 15.19       | 17.22        | 1.91       |
| FTSE All-World China A Inclusion                   | 4,302             | 74,691.5            | 2.16          | 11.30 | 19.71 | 18.63  | 70.24  | 9.50         | 15.38       | 17.40        | 1.90       |
| FTSE BRIC  | 1,551             | 4,124.0             | 1.28          | 6.77  | 10.64 | -23.98 | 2.86   | 14.49        | 18.84       | 19.17        | 2.58       |
| FTSE BRIC 50                                       | 50                | 1,338.5             | -1.60         | 3.11  | 0.10  | -47.62 | -30.93 | 23.33        | 29.78       | 26.70        | 16.25      |
| FTSE CNBC Global 300                               | 300               | 44,062.6            | 3.86          | 15.94 | 24.52 | 29.42  | 92.60  | 10.14        | 15.86       | 16.93        | 1.57       |
| FTSE Developed                                     | 2,072             | 67,387.8            | 2.06          | 11.61 | 20.36 | 22.36  | 76.90  | 9.80         | 15.89       | 17.83        | 1.80       |
| FTSE Developed Large Cap Super Liquid              | 152               | 32,160.2            | 4.18          | 19.55 | 28.37 | 35.86  | 104.62 | 10.78        | 16.47       | 17.92        | 1.43       |
| FTSE Developed Small Cap                           | 3,564             | 6,842.2             | -1.58         | 3.19  | 11.75 | -0.21  | 44.94  | 14.55        | 19.36       | 22.17        | 1.86       |
| FTSE Developed ex Japan (FTSE Kaigai)              | 1,570             | 63,001.8            | 2.28          | 12.07 | 20.93 | 23.60  | 80.35  | 10.19        | 16.27       | 18.27        | 1.78       |
| FTSE Developed ex North America                    | 1,445             | 18,609.8            | -1.25         | 5.07  | 11.76 | 7.66   | 39.45  | 11.72        | 15.83       | 17.90        | 2.90       |
| FTSE Developed ex US                               | 1,493             | 20,314.5            | -1.32         | 4.80  | 11.60 | 7.90   | 40.56  | 11.57        | 15.77       | 17.96        | 2.93       |
| FTSE Emerging                                      | 2,219             | 7,300.4             | 3.10          | 8.42  | 13.87 | -9.12  | 22.35  | 11.91        | 15.74       | 17.88        | 2.85       |
| FTSE Emerging Large Cap Super Liquid               | 307               | 2,849.9             | 2.42          | 8.79  | 10.29 | -30.10 | -1.68  | 16.55        | 22.02       | 21.35        | 3.62       |
| FTSE Emerging Markets China A Inclusion (no Quota) | 2,230             | 8,464.2             | 2.06          | 6.74  | 10.07 | -13.75 | 19.45  | 11.58        | 14.93       | 17.36        | 2.81       |
| FTSE Emerging Markets China A Inclusion            | 2,230             | 7,303.7             | 3.10          | 8.41  | 13.85 | -9.14  | 22.70  | 11.90        | 15.70       | 17.79        | 2.85       |
| FTSE Emerging Small Cap                            | 2,204             | 843.5               | 2.56          | 4.68  | 14.18 | -0.79  | 42.47  | 9.78         | 13.84       | 19.08        | 2.43       |
| FTSE Europe Small Cap                              | 778               | 981.6               | -4.42         | 2.69  | 10.27 | -8.46  | 26.74  | 17.38        | 21.55       | 24.96        | 3.16       |
| FTSE Frontier 50                                   | 50                | 54.5                | -0.80         | 5.41  | -1.16 | -21.28 | -17.26 | 12.74        | 12.03       | 21.58        | 4.02       |
| FTSE Global 100                                    | 103               | 31,740.6            | 5.27          | 19.61 | 28.53 | 44.29  | 128.86 | 12.08        | 17.36       | 18.19        | 1.20       |
| FTSE Global All Cap                                | 10,059            | 82,373.9            | 1.85          | 10.52 | 18.96 | 16.62  | 67.54  | 9.72         | 15.59       | 17.74        | 1.90       |
| FTSE Global All Cap ex US                          | 8,327             | 30,599.2            | -0.28         | 5.45  | 12.03 | 2.44   | 35.04  | 10.82        | 15.01       | 17.47        | 2.89       |
| FTSE Global All Cap China A Inclusion (no Quota)   | 10,285            | 83,795.7            | 1.73          | 10.19 | 18.25 | 15.17  | 65.76  | 9.61         | 15.37       | 17.53        | 1.91       |
| FTSE Global All Cap China A Inclusion              | 10,285            | 82,384.1            | 1.85          | 10.51 | 18.94 | 16.59  | 67.54  | 9.71         | 15.58       | 17.73        | 1.90       |
| FTSE Gold Mines                                    | 20                | 191.2               | -2.09         | 7.20  | 15.22 | 2.82   | -      | 28.45        | 32.98       | -            | 2.13       |
| FTSE Multinationals                                | 776               | 43,547.7            | 3.39          | 15.20 | 22.97 | 31.12  | 101.48 | 11.00        | 17.00       | 18.43        | 1.42       |
| FTSE Renaissance Emerging Markets IPO              | 240               | 242.3               | -1.95         | 2.17  | 5.08  | -51.66 | 19.22  | 13.26        | 19.66       | 24.06        | 1.21       |
| FTSE Renaissance Global ex Japan IPO               | 483               | 622.2               | -1.00         | 0.83  | 7.87  | -45.35 | 12.23  | 17.48        | 29.15       | 26.91        | 1.11       |
| FTSE Renaissance Global ex US IPO                  | 339               | 348.4               | -2.62         | -0.38 | -0.13 | -50.13 | 0.05   | 13.53        | 18.48       | 22.01        | 1.31       |
| FTSE Renaissance Global IPO                        | 492               | 633.1               | -1.11         | 0.92  | 7.77  | -45.31 | 10.03  | 17.34        | 29.07       | 26.45        | 1.10       |
| FTSE Secondary Emerging                            | 1,700             | 4,580.1             | 1.82          | 7.36  | 9.86  | -21.27 | 6.64   | 13.04        | 17.02       | 17.35        | 2.35       |
| FTSE Secondary Emerging Small Cap                  | 1,536             | 447.1               | 2.72          | 4.96  | 12.40 | -11.14 | 14.31  | 11.67        | 14.09       | 18.04        | 1.58       |
| FTSE Shariah All-World                             | 2,151             | 35,560.3            | 2.83          | 9.68  | 17.06 | 23.69  | 80.82  | 9.84         | 15.33       | 17.72        | 1.71       |
| FTSE Shariah Developed                             | 979               | 32,061.4            | 2.58          | 9.39  | 16.80 | 26.42  | 85.14  | 10.19        | 15.86       | 18.01        | 1.56       |
| FTSE Shariah Emerging                              | 1,172             | 3,498.9             | 5.25          | 12.54 | 19.53 | 0.49   | 44.64  | 11.34        | 14.78       | 18.24        | 3.02       |
| FTSE Shariah Secondary Emerging                    | 907               | 1,784.4             | 2.24          | 6.62  | 9.86  | -12.73 | 15.72  | 10.31        | 13.74       | 15.99        | 2.43       |
| FTSE World   | 2,591             | 70,108.1            | 2.18          | 11.56 | 20.38 | 22.14  | 76.03  | 9.74         | 15.74       | 17.89        | 1.87       |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Global (Continued) - Total Return (USD)

| Index (USD)                                     | Number of<br>Cons | Net MCap<br>(USDbn) | Performance % |      |       |       |       | Volatility % |             |              |            |
|---|-------------------|---------------------|---------------|------|-------|-------|-------|--------------|-------------|--------------|------------|
|   |                   |                     | 1M            | YTD  | 1YR   | 3YR   | 5YR   | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** | Yield<br>% |
| Alternative Weighted Indices                    |                   |                     |               |      |       |       |       |              |             |              |            |
| FTSE All-World Equal Risk Contribution          | 4,280             | -                   | -0.28         | 4.03 | 9.41  | -0.52 | 26.10 | 7.97         | 12.42       | 15.90        | 2.74       |
| FTSE All-World ex North America GDP Weighted    | -                 | -                   | -             | -    | -     | -     | -     | -            | -           | -            | -          |
| FTSE All-World ex US GDP Weighted               | 3,701             | -                   | -0.30         | 5.34 | 12.32 | -1.51 | 25.55 | 10.68        | 14.54       | 17.24        | 3.17       |
| FTSE All-World GDP Weighted                     | 4,280             | -                   | 0.37          | 7.07 | 14.54 | 4.08  | 36.88 | 9.71         | 14.17       | 16.85        | 2.84       |
| FTSE All-World Minimum Variance                 | 2,918             | -                   | -0.25         | 3.87 | 11.23 | 5.00  | 37.08 | 8.66         | 13.29       | 16.39        | 2.34       |
| FTSE Developed Equal Risk Contribution          | 2,070             | -                   | -0.85         | 3.29 | 9.73  | 1.65  | 31.05 | 8.97         | 14.02       | 16.77        | 2.68       |
| FTSE Developed ex Japan Equal Risk Contribution | 1,569             | -                   | -0.68         | 3.65 | 10.27 | 2.36  | 35.67 | 9.81         | 15.07       | 18.51        | 2.83       |
| FTSE Developed ex Japan GDP Weighted            | 1,569             | -                   | 0.50          | 9.38 | 18.25 | 19.15 | 66.22 | 10.50        | 16.23       | 19.19        | 2.51       |
| FTSE Developed ex Japan Minimum Variance        | 1,031             | -                   | -0.39         | 3.47 | 8.43  | -1.85 | 24.55 | 8.57         | 13.73       | 16.87        | 2.74       |
| FTSE Developed ex North America GDP Weighted    | -                 | -                   | -             | -    | -     | -     | -     | -            | -           | -            | -          |
| FTSE Developed ex US GDP Weighted               | 1,491             | -                   | -1.70         | 5.34 | 13.42 | 9.94  | 42.11 | 12.25        | 16.87       | 19.64        | 3.25       |
| FTSE Developed GDP Weighted                     | 2,070             | -                   | 0.38          | 9.06 | 17.78 | 18.10 | 63.78 | 10.10        | 15.83       | 18.59        | 2.47       |
| FTSE Developed Minimum Variance                 | 1,502             | -                   | -0.60         | 3.05 | 9.00  | -1.31 | 22.89 | 8.21         | 13.25       | 16.01        | 2.63       |
| FTSE EDHEC-Risk Efficient All-World             | 3,351             | -                   | -0.54         | 5.50 | 13.51 | 9.33  | 49.68 | 9.48         | 14.71       | 17.85        | 2.39       |
| FTSE EDHEC-Risk Efficient All-World ex US       | 2,772             | -                   | -1.56         | 3.30 | 11.14 | 0.69  | 33.96 | 10.58        | 14.44       | 17.56        | 3.14       |
| FTSE EDHEC-Risk Efficient Developed             | 2,072             | -                   | -0.75         | 5.41 | 13.34 | 9.71  | 50.95 | 9.91         | 15.29       | 18.14        | 2.29       |
| FTSE EDHEC-Risk Efficient Developed ex Japan    | 1,570             | -                   | -0.70         | 5.78 | 13.69 | 10.57 | 52.95 | 10.29        | 15.71       | 18.77        | 2.30       |
| FTSE EDHEC-Risk Efficient Developed ex US       | 1,493             | -                   | -2.53         | 2.32 | 9.83  | -1.01 | 32.08 | 11.66        | 15.83       | 18.25        | 3.09       |
| FTSE EDHEC-Risk Efficient Emerging              | 1,279             | -                   | 1.52          | 6.42 | 15.34 | 6.24  | 39.03 | 10.18        | 12.68       | 17.38        | 3.29       |
| FTSE Emerging Equal Risk Contribution           | 2,210             | -                   | -0.36         | 2.40 | 5.28  | -8.12 | 13.19 | 9.38         | 12.09       | 16.24        | 2.98       |
| FTSE Emerging ex China GDP Weighted             | 973               | -                   | 2.31          | 5.30 | 20.14 | 21.57 | 39.48 | 9.42         | 13.24       | 20.42        | 3.43       |
| FTSE Emerging GDP Weighted                      | 2,210             | -                   | 0.37          | 5.23 | 11.62 | -7.01 | 17.92 | 11.70        | 15.09       | 17.54        | 3.14       |
| FTSE Emerging Minimum Variance                  | 1,157             | -                   | 0.77          | 3.67 | 7.74  | 6.01  | 26.69 | 7.37         | 10.06       | 14.45        | 3.27       |
| FTSE Europe Asia Pacific GDP Weighted           | 3,319             | -                   | 0.06          | 8.19 | 14.18 | -4.08 | 25.00 | 11.27        | 15.24       | 17.22        | 2.83       |
| FTSE GWA All-World                              | 4,291             | -                   | 0.64          | 9.04 | 17.88 | 20.85 | 63.76 | 8.93         | 14.54       | 17.89        | 2.60       |
| FTSE GWA Developed                              | 2,072             | -                   | 0.49          | 9.16 | 18.11 | 24.21 | 70.52 | 9.08         | 14.88       | 18.22        | 2.39       |
| FTSE GWA Developed ex Japan (FTSE GWA Kaigai)   | 1,570             | -                   | 0.69          | 9.34 | 18.21 | 24.74 | 72.84 | 9.47         | 15.30       | 18.83        | 2.40       |
| FTSE GWA Developed Shariah                      | 979               | -                   | 0.66          | 7.62 | 15.13 | 28.07 | 77.55 | 9.21         | 14.72       | 17.87        | 2.24       |
| FTSE GWA Emerging                               | 2,219             | -                   | 1.85          | 8.20 | 16.08 | -1.17 | 21.33 | 12.11        | 15.98       | 18.33        | 4.34       |
| FTSE RAFI All-World 3000                        | 3,099             | -                   | -0.90         | 7.43 | 16.38 | 20.77 | 60.64 | 9.44         | 14.74       | 18.71        | 3.11       |
| FTSE RAFI Developed 1000                        | 1,032             | -                   | -0.95         | 8.17 | 17.22 | 25.31 | 69.06 | 9.26         | 14.83       | 18.73        | 2.98       |
| FTSE RAFI Emerging                              | 397               | -                   | 1.51          | 9.16 | 16.50 | 6.10  | 25.70 | 13.11        | 16.23       | 19.28        | 4.99       |
| FTSE RAFI Kaigai 1000                           | 1,033             | -                   | -0.94         | 7.83 | 16.83 | 24.72 | 67.61 | 9.70         | 15.18       | 19.28        | 3.03       |
| FTSE Shariah Developed Minimum Variance         | 743               | -                   | -1.05         | 2.15 | 8.24  | -1.29 | 26.86 | 8.80         | 13.55       | 16.78        | 2.24       |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

# Monthly back-tested data before index launch



## Global (Continued) - Total Return (USD)

| Index (USD)                                 | Number of<br>Cons | Net MCap<br>(USDbn) | Performance % |        |        |        |        | Volatility % |             |              | Yield<br>% |
|---|-------------------|---------------------|---------------|--------|--------|--------|--------|--------------|-------------|--------------|------------|
|   |                   |                     | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| Responsible Investment Indices              |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE4Good Global 100                        | 102               | 26,152.3            | 4.56          | 19.23  | 29.59  | 42.58  | 121.81 | 10.81        | 16.19       | 17.38        | 1.46       |
| FTSE4Good Global                            | 1,158             | 44,141.2            | 2.57          | 13.52  | 22.27  | 28.42  | 87.49  | 9.59         | 15.41       | 17.69        | 1.90       |
| FTSE4Good Global Minimum Variance           | 625               | -                   | -0.32         | 3.23   | 7.78   | 1.64   | 22.27  | 7.57         | 11.82       | 14.56        | 2.79       |
| FTSE EO 100                                 | 107               | 5,955.8             | 2.99          | 10.86  | 17.14  | 24.72  | 109.34 | 12.15        | 18.41       | 21.06        | 1.58       |
| FTSE EO All-Share                           | 939               | 11,200.3            | 2.94          | 10.20  | 17.28  | 24.50  | 105.33 | 12.08        | 18.00       | 20.62        | 1.50       |
| FTSE EO Energy Efficiency 50                | 53                | 1,587.2             | 4.84          | 17.49  | 29.79  | 34.25  | 164.48 | 13.17        | 19.05       | 24.29        | 1.61       |
| FTSE EO Energy Efficiency                   | 266               | 6,357.6             | 6.42          | 18.74  | 31.16  | 48.71  | 191.00 | 14.18        | 19.35       | 24.24        | 1.23       |
| FTSE EO Renewable & Alternative Energy 50   | 54                | 236.9               | -5.84         | 0.09   | -3.60  | -5.67  | 43.85  | 14.81        | 19.59       | 22.47        | 1.46       |
| FTSE EO Renewable & Alternative Energy      | 196               | 599.6               | -5.66         | -1.34  | -1.78  | -3.31  | 46.51  | 13.92        | 18.71       | 21.91        | 1.71       |
| FTSE EO Waste & Pollution Control 30        | 30                | 137.4               | 1.69          | 11.71  | 10.26  | 4.33   | 27.21  | 10.93        | 16.67       | 17.36        | 2.41       |
| FTSE EO Waste & Pollution Control           | 88                | 282.4               | 1.08          | 10.23  | 9.69   | 4.46   | 31.58  | 10.51        | 16.17       | 17.42        | 2.27       |
| FTSE EO Water Technology 30                 | 30                | 184.6               | -4.07         | 2.91   | 7.85   | 9.83   | 48.39  | 13.99        | 17.78       | 19.00        | 2.09       |
| FTSE EO Water Technology                    | 77                | 303.9               | -3.93         | 3.07   | 7.89   | 10.01  | 52.19  | 13.51        | 17.36       | 18.84        | 2.17       |
| FTSE ET50                                   | 50                | 832.8               | -1.01         | 7.28   | 10.74  | 2.05   | 128.17 | 15.72        | 23.05       | 26.91        | 1.00       |
| FTSE ET100                                  | 103               | 1,221.9             | -0.95         | 6.53   | 10.17  | 3.27   | 141.75 | 15.54        | 22.32       | 27.18        | 1.13       |
| Real Estate Indices                         |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE EPRA Nareit Developed ex Asia          | 225               | 1,290.0             | 1.31          | -1.79  | 8.52   | -7.59  | 9.40   | 17.77        | 19.76       | 22.84        | 4.17       |
| FTSE EPRA Nareit Developed ex Japan         | 300               | 1,480.9             | 0.90          | -2.86  | 6.10   | -9.64  | 3.40   | 16.46        | 18.68       | 22.20        | 4.29       |
| FTSE EPRA Nareit Developed                  | 359               | 1,627.8             | 0.51          | -3.17  | 5.66   | -11.10 | 1.34   | 15.35        | 17.60       | 21.24        | 4.21       |
| FTSE EPRA Nareit Developed Dividend+        | 337               | 1,448.9             | 0.55          | -3.33  | 5.49   | -11.52 | 0.59   | 15.41        | 17.17       | 21.13        | 4.50       |
| FTSE EPRA Nareit Developed Non-REITs        | 66                | 202.9               | -3.90         | -5.60  | 10.28  | -25.90 | -15.87 | 17.71        | 18.26       | 19.68        | 3.14       |
| FTSE EPRA Nareit Developed Non-Rental       | 21                | 152.5               | -1.80         | 1.41   | 10.16  | -7.01  | -7.04  | 17.09        | 15.74       | 19.24        | 2.62       |
| FTSE EPRA Nareit Developed REITs            | 293               | 1,424.9             | 1.22          | -2.81  | 4.93   | -7.98  | 4.96   | 15.89        | 18.18       | 22.10        | 4.36       |
| FTSE EPRA Nareit Developed Rental           | 338               | 1,475.3             | 0.77          | -3.48  | 5.36   | -11.35 | 2.60   | 16.08        | 18.26       | 21.79        | 4.37       |
| FTSE EPRA Nareit Developed Super Liquid     | 65                | 1,036.0             | 1.01          | -1.67  | 8.36   | -6.08  | 5.76   | 15.76        | 18.29       | 21.38        | 3.79       |
| FTSE EPRA Nareit Emerging                   | 129               | 131.4               | -1.51         | -5.21  | -2.71  | -29.22 | -36.76 | 15.57        | 19.69       | 22.25        | 4.62       |
| FTSE EPRA Nareit Global ex US               | 386               | 716.1               | -2.74         | -6.79  | 2.59   | -25.63 | -21.58 | 14.26        | 16.01       | 19.91        | 4.38       |
| FTSE EPRA Nareit Global                     | 488               | 1,759.1             | 0.36          | -3.33  | 4.99   | -12.75 | -2.96  | 14.66        | 17.08       | 20.61        | 4.24       |
| FTSE EPRA Nareit Global Non-REITs           | 150               | 307.1               | -3.14         | -5.42  | 5.02   | -29.31 | -25.59 | 15.50        | 17.27       | 19.05        | 3.42       |
| FTSE EPRA Nareit Global Non-Rental          | 86                | 233.4               | -1.39         | -0.11  | 4.16   | -22.13 | -25.14 | 15.79        | 17.36       | 19.67        | 3.09       |
| FTSE EPRA Nareit Global REITs               | 338               | 1,452.0             | 1.16          | -2.87  | 4.96   | -7.71  | 4.59   | 15.71        | 18.02       | 22.09        | 4.41       |
| FTSE EPRA Nareit Global Rental              | 402               | 1,525.7             | 0.64          | -3.74  | 5.11   | -11.09 | 1.84   | 15.76        | 18.01       | 21.77        | 4.41       |
| Other Assets Indices / Multi-Asset Indices  |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE Developed Core Infrastructure          | 133               | 2,272.2             | -2.86         | 1.24   | 3.63   | 5.48   | 22.20  | 12.64        | 16.22       | 16.24        | 3.68       |
| FTSE Developed Infrastructure               | 18                | 176.0               | 1.09          | -15.11 | -12.46 | -10.65 | 4.36   | 40.01        | 23.91       | 21.17        | 4.23       |
| FTSE Developed Infrastructure Opportunities | 18                | 176.0               | 1.17          | -14.46 | -10.38 | -11.03 | 9.90   | 39.57        | 23.13       | 21.57        | 3.76       |
| FTSE Emerging Core Infrastructure           | 136               | 226.1               | -1.01         | 6.42   | 11.77  | 7.05   | 9.40   | 12.46        | 13.59       | 18.62        | 3.47       |
| FTSE Emerging Infrastructure                | 40                | 95.7                | -1.51         | -7.23  | -1.45  | -6.98  | -0.20  | 20.27        | 14.34       | 18.29        | 3.44       |
| FTSE Emerging Infrastructure Opportunities  | 40                | 95.7                | -3.02         | -11.24 | -4.42  | -14.99 | 3.32   | 19.92        | 14.58       | 17.91        | 4.04       |
| FTSE Global Core Infrastructure             | 269               | 2,498.2             | -2.70         | 1.67   | 4.31   | 5.78   | 21.53  | 11.96        | 15.62       | 16.09        | 3.66       |
| FTSE Global Infrastructure                  | 1,042             | 271.7               | -2.76         | 1.06   | 4.50   | 6.03   | 23.09  | 11.43        | 15.16       | 16.02        | 3.66       |
| FTSE Global Infrastructure Opportunities    | 58                | 271.7               | 1.07          | -16.32 | -11.99 | -13.95 | 6.16   | 38.82        | 21.30       | 20.49        | 3.86       |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Developed Countries - Total Return (USD)

| Index (USD)             | Number of Cons | Net MCap (USDbn) | Performance % |       |        |        |        | Volatility % |          |           |         |
|-------------------------|----------------|------------------|---------------|-------|--------|--------|--------|--------------|----------|-----------|---------|
|                         |                |                  | 1M            | YTD   | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** | Yield % |
| FTSE Developed          | 2,072          | 67,387.8         | 2.06          | 11.61 | 20.36  | 22.36  | 76.90  | 9.80         | 15.89    | 17.83     | 1.80    |
| FTSE Australia          | 105            | 1,377.9          | 1.75          | 2.45  | 13.60  | 9.96   | 39.00  | 16.63        | 19.45    | 24.90     | 3.86    |
| FTSE Austria            | 7              | 36.0             | -2.67         | 7.39  | 20.25  | 16.53  | 45.61  | 16.45        | 27.25    | 30.63     | 5.90    |
| FTSE Belgium/Luxembourg | 14             | 159.4            | -1.89         | 2.96  | 9.69   | -4.93  | 6.21   | 16.31        | 18.33    | 21.85     | 2.30    |
| FTSE Canada             | 48             | 1,704.8          | -2.18         | 1.92  | 9.80   | 10.77  | 54.40  | 14.14        | 17.81    | 20.42     | 3.25    |
| FTSE Denmark            | 18             | 626.0            | 2.98          | 23.48 | 41.34  | 64.24  | 191.61 | 21.13        | 20.27    | 18.19     | 1.23    |
| FTSE Finland            | 14             | 171.9            | -4.02         | 0.20  | 5.11   | -11.96 | 24.88  | 16.09        | 19.92    | 19.60     | 4.92    |
| FTSE France             | 69             | 1,818.4          | -7.50         | -1.40 | 1.35   | 10.42  | 40.51  | 15.59        | 19.25    | 21.81     | 3.11    |
| FTSE Germany            | 70             | 1,436.7          | -1.63         | 6.47  | 11.69  | 0.29   | 31.01  | 14.92        | 20.62    | 23.27     | 3.06    |
| FTSE Hong Kong          | 72             | 355.1            | -5.76         | -8.81 | -14.75 | -36.06 | -26.66 | 20.29        | 21.34    | 21.76     | 4.44    |
| FTSE Ireland            | 5              | 47.0             | -7.45         | 8.11  | 11.54  | -9.12  | 4.43   | 18.24        | 21.92    | 23.66     | 3.00    |
| FTSE Israel             | 30             | 108.4            | -2.78         | 5.14  | 14.61  | 9.75   | 32.90  | 23.10        | 22.16    | 23.40     | 2.48    |
| FTSE Italy              | 34             | 482.6            | -4.79         | 11.11 | 23.51  | 37.13  | 71.08  | 16.51        | 21.44    | 24.87     | 5.22    |
| FTSE Japan              | 502            | 4,385.9          | -0.99         | 5.53  | 12.65  | 6.83   | 38.59  | 15.95        | 15.99    | 15.53     | 2.02    |
| FTSE Korea              | 160            | 944.5            | 8.44          | 0.87  | 10.07  | -22.85 | 32.01  | 23.67        | 23.04    | 26.78     | 1.78    |
| FTSE Netherlands        | 31             | 878.3            | 2.68          | 19.95 | 23.81  | 16.05  | 92.58  | 20.60        | 25.38    | 23.66     | 1.68    |
| FTSE New Zealand        | 15             | 53.5             | -2.01         | -1.62 | 0.47   | -15.73 | 1.29   | 15.28        | 17.50    | 21.52     | 3.26    |
| FTSE Norway             | 17             | 111.6            | -2.25         | 0.68  | 15.91  | 2.07   | 25.74  | 19.56        | 23.08    | 26.17     | 5.03    |
| FTSE Poland             | 10             | 61.9             | 1.45          | 10.39 | 35.79  | 21.87  | 14.93  | 26.59        | 30.27    | 34.15     | 5.11    |
| FTSE Portugal           | 4              | 30.1             | -6.80         | -9.61 | -4.89  | 4.93   | 35.01  | 19.93        | 23.12    | 20.34     | 3.56    |
| FTSE Singapore          | 36             | 227.0            | -0.45         | 2.29  | 10.20  | 24.24  | 28.74  | 11.79        | 13.85    | 18.54     | 5.13    |
| FTSE Spain              | 25             | 459.3            | -4.89         | 7.16  | 16.49  | 25.51  | 31.52  | 16.55        | 20.21    | 24.27     | 3.42    |
| FTSE Sweden             | 52             | 564.2            | -1.98         | 3.85  | 19.15  | -3.94  | 55.98  | 20.70        | 24.18    | 24.06     | 2.47    |
| FTSE Switzerland        | 52             | 1,616.1          | 0.07          | 2.54  | 6.61   | 7.69   | 45.25  | 12.79        | 15.71    | 15.94     | 2.99    |
| FTSE UK                 | 103            | 2,658.0          | -1.98         | 6.82  | 12.68  | 20.18  | 33.20  | 13.06        | 16.96    | 18.91     | 3.70    |
| FTSE USA                | 579            | 47,073.2         | 3.61          | 14.87 | 24.62  | 30.03  | 100.19 | 11.24        | 17.50    | 18.36     | 1.31    |

## Emerging Countries - Total Return (USD)

| Index (USD)         | Number of Cons | Net MCap (USDbn) | Performance % |        |        |        |        | Volatility % |          |           |         |
|---------------------|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|                     |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** | Yield % |
| FTSE Emerging       | 2,219          | 7,300.4          | 3.10          | 8.42   | 13.87  | -9.12  | 22.35  | 11.91        | 15.74    | 17.88     | 2.85    |
| FTSE Brazil         | 82             | 361.4            | -3.81         | -18.07 | -6.11  | -7.60  | -8.62  | 20.74        | 30.19    | 36.91     | 9.34    |
| FTSE Chile          | 21             | 40.0             | -5.76         | -3.81  | -6.79  | 7.51   | -12.73 | 22.85        | 27.61    | 30.42     | 8.73    |
| FTSE China          | 1,238          | 2,050.9          | -2.22         | 4.23   | -2.46  | -44.07 | -18.38 | 21.86        | 25.94    | 25.30     | 2.72    |
| FTSE Colombia       | 3              | 8.3              | -5.12         | 5.08   | 30.21  | 27.04  | -10.09 | 25.32        | 32.04    | 39.19     | 15.98   |
| FTSE Czech Republic | 4              | 10.2             | -3.10         | 1.16   | 6.15   | 58.46  | 85.98  | 15.10        | 26.06    | 26.61     | 7.44    |
| FTSE Egypt          | 3              | 4.0              | -2.47         | -32.93 | -5.83  | -7.43  | -26.71 | 58.33        | 39.57    | 32.96     | 1.30    |
| FTSE Greece         | 29             | 44.5             | -2.33         | 6.53   | 10.90  | 70.63  | 83.47  | 19.80        | 24.03    | 31.53     | 3.19    |
| FTSE Hungary        | 4              | 19.8             | 3.60          | 11.31  | 32.14  | 12.52  | 33.54  | 20.76        | 36.25    | 32.85     | 3.72    |
| FTSE India          | 231            | 1,711.8          | 7.10          | 18.10  | 39.44  | 53.22  | 106.15 | 14.51        | 15.01    | 21.57     | 1.00    |
| FTSE Indonesia      | 42             | 132.9            | 2.42          | -9.07  | -10.20 | 19.86  | 1.77   | 16.66        | 16.03    | 24.61     | 4.32    |
| FTSE Kuwait         | 8              | 58.0             | -0.76         | 4.91   | 1.58   | 20.77  | 42.11  | 11.10        | 12.93    | 18.21     | 3.45    |
| FTSE Malaysia       | 39             | 133.8            | -0.01         | 10.11  | 21.66  | 7.73   | 4.27   | 9.65         | 12.52    | 15.61     | 3.67    |
| FTSE Mexico         | 38             | 184.9            | -10.54        | -14.70 | -5.64  | 28.07  | 49.59  | 22.94        | 21.57    | 27.58     | 3.77    |
| FTSE Pakistan       | 1              | 0.3              | 1.42          | 25.83  | 93.86  | -13.08 | -10.46 | 44.23        | 36.96    | 36.02     | 6.54    |
| FTSE Philippines    | 24             | 47.3             | 0.52          | -3.21  | 0.09   | -11.78 | -16.46 | 16.24        | 17.94    | 22.74     | 3.20    |
| FTSE Qatar          | 17             | 64.6             | 6.82          | -2.81  | 1.28   | -0.41  | 7.57   | 13.15        | 17.18    | 15.39     | 4.67    |
| FTSE Russia         | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE Saudi Arabia   | 62             | 324.9            | 2.06          | -2.52  | 1.76   | 13.68  | 43.40  | 13.14        | 15.68    | 18.73     | 3.40    |
| FTSE South Africa   | 40             | 235.1            | 9.49          | 5.63   | 14.21  | -1.15  | 8.13   | 27.58        | 25.31    | 28.38     | 3.62    |
| FTSE Taiwan         | 122            | 1,503.3          | 11.56         | 28.30  | 40.32  | 29.81  | 170.40 | 19.04        | 21.43    | 24.17     | 2.42    |
| FTSE Thailand       | 50             | 128.3            | -2.54         | -12.76 | -12.69 | -15.85 | -28.16 | 15.71        | 16.77    | 22.92     | 3.77    |
| FTSE Turkey         | 111            | 99.1             | 0.41          | 30.37  | 52.98  | 127.09 | 96.12  | 27.55        | 31.18    | 35.11     | 1.99    |
| FTSE UAE            | 32             | 117.8            | 3.85          | -5.68  | -4.47  | 4.26   | 29.42  | 11.25        | 16.61    | 21.84     | 5.00    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Australia - Total Return (AUD)

| Index (AUD)   | Number of Cons | Net MCap (AUDbn) | Performance % |       |       |        |        | Volatility % |          |           |         |
|---|----------------|------------------|---------------|-------|-------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** | Yield % |
| FTSE Australia  | 105            | 2,063.3          | 1.32          | 4.68  | 13.23 | 23.61  | 46.06  | 10.95        | 12.58    | 17.02     | 3.86    |
| FTSE Australia Large Cap                                    | 60             | 1,878.8          | 1.64          | 4.88  | 13.99 | 24.25  | 47.02  | 10.95        | 12.59    | 16.65     | 3.90    |
| FTSE Australia Mid Cap                                      | 45             | 184.5            | -1.74         | 2.68  | 5.74  | 16.83  | 34.74  | 12.57        | 14.08    | 23.07     | 3.38    |
| FTSE Australia Small Cap                                    | 185            | 212.7            | -1.20         | 4.61  | 11.05 | -5.30  | 19.50  | 14.02        | 17.21    | 22.03     | 2.48    |
| FTSE Local Australia  | 68             | 1,402.8          | 0.79          | 2.99  | 12.28 | 22.70  | 40.33  | 11.40        | 12.89    | 18.97     | 4.62    |
| FTSE Multinational Australia                                | 37             | 660.5            | 2.47          | 8.52  | 15.22 | 24.29  | 56.37  | 11.50        | 13.72    | 15.44     | 2.23    |
| FTSE Australia All Cap                                      | 290            | 2,275.9          | 1.08          | 4.66  | 13.02 | 20.38  | 43.25  | 11.05        | 12.82    | 17.36     | 3.73    |
| FTSE Australia Super Liquid                                 | 47             | 1,569.9          | 1.63          | 5.66  | 13.91 | 23.23  | 43.34  | 10.89        | 12.39    | 16.46     | 3.95    |
| FTSE Shariah Australia                                      | 55             | 1,013.1          | -1.39         | -1.63 | 7.56  | 23.17  | 39.20  | 11.88        | 14.04    | 18.02     | 3.68    |
| FTSE ASFA Australia 300 Minimum Variance                    | 206            | -                | 1.22          | 5.21  | 11.24 | 10.66  | 38.49  | 10.06        | 12.14    | 18.57     | 3.92    |
| FTSE GWA Australia  | 105            | -                | -0.14         | 2.25  | 11.76 | 27.12  | 47.83  | 11.32        | 13.40    | 18.05     | 4.65    |
| FTSE RAFI Australia 200                                     | 195            | -                | 0.63          | 4.69  | 14.18 | 28.15  | 49.63  | 10.75        | 12.73    | 17.88     | 4.42    |
| FTSE RAFI Australia   | 60             | -                | 0.05          | 2.43  | 12.02 | 30.28  | 51.45  | 10.94        | 12.79    | 17.23     | 4.57    |
| FTSE4Good Australia 30                                      | 30             | 1,392.2          | 2.37          | 6.39  | 15.00 | 28.36  | 51.95  | 10.60        | 12.35    | 15.84     | 4.13    |
| FTSE EPRA Nareit Australia                                  | 27             | 145.8            | 0.64          | 4.41  | 11.69 | 7.79   | -4.03  | 19.08        | 17.97    | 30.20     | 3.70    |
| FTSE EPRA Nareit Australia Non-Rental                       | 5              | 85.2             | 2.42          | 12.09 | 18.09 | 4.64   | 10.03  | 21.77        | 19.79    | 31.96     | 1.89    |
| FTSE EPRA Nareit Australia REITs                            | 25             | 142.7            | 0.67          | 4.93  | 11.93 | 9.29   | -2.71  | 19.14        | 17.99    | 30.16     | 3.75    |
| FTSE EPRA Nareit Australia Rental                           | 22             | 60.7             | -1.74         | -3.73 | 3.55  | 3.17   | -12.74 | 18.92        | 18.18    | 30.21     | 6.24    |
| <b>FTSE All-World Australia Index Series</b>                |                |                  |               |       |       |        |        |              |          |           |         |
| FTSE All-World ex Australia - AUD                           | 4,186          | 109,770.4        | 1.74          | 13.91 | 19.44 | 33.57  | 79.62  | 8.88         | 12.02    | 10.96     | 1.86    |
| FTSE All-World ex Australia Hedged in AUD                   | 4,186          | 109,770.4        | 2.46          | 13.22 | 20.07 | 20.23  | 66.19  | 8.82         | 14.36    | 16.00     | 1.86    |
| FTSE All-World - AUD  | 4,291          | 111,833.7        | 1.73          | 13.72 | 19.32 | 33.38  | 78.87  | 8.72         | 11.90    | 10.99     | 1.90    |
| FTSE All-World Hedged in AUD                                | 4,291          | 111,833.7        | 2.44          | 13.05 | 19.95 | 20.35  | 65.83  | 8.73         | 14.24    | 15.97     | 1.90    |
| FTSE Asia Pacific ex Japan - AUD                            | 2,135          | 12,977.0         | 3.12          | 10.64 | 13.47 | 1.65   | 33.51  | 11.43        | 12.57    | 11.12     | 2.60    |
| FTSE Asia Pacific ex Japan Hedged in AUD                    | 2,135          | 12,977.0         | 3.39          | 11.04 | 15.22 | -3.66  | 28.22  | 11.31        | 13.86    | 15.16     | 2.60    |
| FTSE Asia Pacific - AUD                                     | 2,637          | 19,544.2         | 1.53          | 9.70  | 13.11 | 7.60   | 37.83  | 10.35        | 11.29    | 9.22      | 2.41    |
| FTSE Asia Pacific Hedged in AUD                             | 2,637          | 19,544.2         | 2.79          | 15.22 | 20.72 | 16.03  | 54.48  | 10.44        | 13.19    | 12.99     | 2.41    |
| FTSE Developed ex Australia - AUD                           | 1,967          | 98,839.3         | 1.64          | 14.25 | 20.11 | 37.86  | 86.92  | 9.34         | 12.65    | 11.67     | 1.75    |
| FTSE Developed ex Australia Hedged in AUD                   | 1,967          | 98,839.3         | 2.35          | 13.51 | 20.69 | 24.11  | 72.77  | 9.22         | 14.95    | 16.59     | 1.75    |
| FTSE Developed - AUD  | 2,072          | 100,902.5        | 1.63          | 14.04 | 19.96 | 37.54  | 85.88  | 9.15         | 12.51    | 11.68     | 1.80    |
| FTSE Developed Hedged in AUD                                | 2,072          | 100,902.5        | 2.33          | 13.32 | 20.54 | 24.15  | 72.20  | 9.10         | 14.80    | 16.53     | 1.80    |
| FTSE Emerging - AUD   | 2,219          | 10,931.1         | 2.67          | 10.78 | 13.50 | 2.16   | 28.56  | 10.47        | 12.75    | 11.42     | 2.85    |
| FTSE Emerging Hedged in AUD                                 | 2,219          | 10,931.1         | 3.42          | 10.70 | 14.72 | -      | -      | 10.54        | -        | -         | 2.85    |
| <b>FTSE EPRA/NAREIT Australia Index Series</b>              |                |                  |               |       |       |        |        |              |          |           |         |
| FTSE EPRA Nareit Dev ex Australia Net TRI                   | 332            | 2,291.5          | -0.10         | -1.83 | 3.96  | -3.13  | 2.06   | 12.77        | 13.82    | 15.23     | 3.18    |
| FTSE EPRA Nareit Dev ex Australia Hedged Net TRI            | 332            | 2,291.5          | 0.67          | -2.29 | 4.45  | -12.40 | -5.29  | 14.64        | 16.76    | 20.06     | 3.18    |
| FTSE EPRA Nareit Dev ex Australia Non-Rental Net TRI        | 16             | 143.2            | -4.52         | -1.13 | 4.73  | 0.00   | -7.89  | 17.63        | 13.94    | 14.42     | 2.78    |
| FTSE EPRA Nareit Dev ex Australia Non-Rental Hedged Net TRI | 16             | 143.2            | -2.46         | 7.08  | 14.98 | 11.21  | 6.92   | 17.72        | 15.58    | 17.52     | 2.78    |
| FTSE EPRA Nareit Dev ex Australia Rental Net TRI            | 316            | 2,148.3          | 0.24          | -1.88 | 3.90  | -3.37  | 3.16   | 13.45        | 14.53    | 15.92     | 3.21    |
| FTSE EPRA Nareit Dev ex Australia Rental Hedged Net TRI     | 316            | 2,148.3          | 0.92          | -2.99 | 3.63  | -14.08 | -6.06  | 15.42        | 17.52    | 20.79     | 3.21    |
| FTSE EPRA Nareit Developed Hedged Net TRI                   | 359            | 2,437.3          | 0.65          | -2.12 | 4.60  | -11.94 | -5.56  | 14.28        | 16.56    | 20.24     | 4.21    |
| FTSE EPRA Nareit Developed REITs Hedged Net TRI             | 293            | 2,133.6          | 1.19          | -2.64 | 2.97  | -11.47 | -5.28  | 15.09        | 17.45    | 21.42     | 4.36    |
| FTSE EPRA Nareit Developed Rental Hedged Net TRI            | 338            | 2,209.0          | 0.83          | -3.03 | 3.67  | -13.74 | -6.42  | 15.15        | 17.31    | 20.91     | 4.37    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## FTSE Asia Monthly Index Performance Report - June 2024 (Australia)

Data as at: 28 June 2024

## Australia (Continued) - Total Return (AUD)

| Index (AUD)   | Number of<br>Cons | Net MCap<br>(AUDbn) | 1M     | Performance % |        |        |        | Volatility % |             |              |      | Yield<br>% |
|---|-------------------|---------------------|--------|---------------|--------|--------|--------|--------------|-------------|--------------|------|------------|
|   |                   |                     |        | YTD           | 1YR    | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |      |            |
| FTSE ASFA Australia Index Series - FTSE ASFA Australia Superannuation Indices |                   |                     |        |               |        |        |        |              |             |              |      |            |
| FTSE ASFA Australia 100 - Superannuation                                      | 99                | 2,058.2             | 1.34   | 5.26          | 13.87  | 27.44  | 50.61  | 10.90        | 12.49       | 16.86        | 4.40 |            |
| FTSE ASFA Australia 200 - Superannuation                                      | 196               | 2,217.4             | 1.15   | 4.93          | 13.22  | 24.71  | 47.91  | 11.00        | 12.63       | 17.10        | 4.33 |            |
| FTSE ASFA Australia 300 - Superannuation                                      | 293               | 2,269.9             | 1.08   | 4.97          | 13.24  | 23.79  | 47.64  | 11.00        | 12.69       | 17.21        | 4.29 |            |
| FTSE ASFA Australia Small Cap - Superannuation                                | 214               | 75.5                | -2.61  | 5.44          | 9.02   | -3.48  | 44.55  | 13.49        | 19.36       | 25.76        | 2.40 |            |
| FTSE ASFA Australia All-Share - Superannuation                                | 410               | 2,292.9             | 1.03   | 4.96          | 13.08  | 23.35  | 47.26  | 10.96        | 12.76       | 17.31        | 4.26 |            |
| FTSE ASFA Australia All-Share Index - Superannuation Industry Indices         |                   |                     |        |               |        |        |        |              |             |              |      |            |
| - Technology  | 30                | 88.3                | 0.82   | 22.23         | 30.64  | 27.09  | -      | 19.63        | 23.22       | -            | 0.58 |            |
| - Telecommunications  | 7                 | 47.7                | 4.45   | -3.51         | -7.06  | 12.38  | -      | 13.45        | 11.15       | -            | 5.34 |            |
| - Health Care   | 33                | 214.6               | 5.22   | 4.40          | 8.60   | 2.18   | -      | 15.03        | 15.84       | -            | 1.25 |            |
| - Financials  | 45                | 732.2               | 4.98   | 16.93         | 29.84  | 42.36  | -      | 12.36        | 16.13       | -            | 5.01 |            |
| - Real Estate   | 37                | 164.9               | 0.54   | 9.45          | 24.35  | 17.43  | -      | 18.68        | 18.98       | -            | 3.10 |            |
| - Consumer Discretionary  | 63                | 189.4               | 2.21   | 8.07          | 19.06  | 9.22   | -      | 13.83        | 16.48       | -            | 3.15 |            |
| - Consumer Staples  | 15                | 99.0                | 4.54   | 2.74          | -2.65  | 3.19   | -      | 12.52        | 12.98       | -            | 4.08 |            |
| - Industrials   | 50                | 145.3               | 0.39   | 0.12          | 5.28   | 2.49   | -      | 12.27        | 13.55       | -            | 3.49 |            |
| - Basic Materials   | 95                | 449.1               | -7.40  | -10.53        | -1.69  | 30.03  | -      | 17.60        | 22.33       | -            | 5.48 |            |
| - Energy  | 95                | 449.1               | -0.26  | -2.54         | -1.64  | 52.21  | -      | 15.22        | 20.30       | -            | 5.48 |            |
| - Utilities   | 28                | 128.8               | 4.37   | 16.45         | 17.02  | 86.58  | -      | 14.81        | 17.81       | -            | 7.06 |            |
| FTSE ASFA Australia All-Share Index - Superannuation Sector Indices           |                   |                     |        |               |        |        |        |              |             |              |      |            |
| - Alternative Energy  | 2                 | 0.3                 | -17.28 | -13.59        | -15.79 | -87.16 | -      | 66.57        | 77.96       | -            | 0.00 |            |
| - Automobiles & Parts   | 4                 | 2.6                 | 11.97  | -3.87         | -5.05  | -33.35 | -13.14 | 31.03        | 26.44       | 33.60        | 4.43 |            |
| - Banks   | 6                 | 515.3               | 5.10   | 18.14         | 36.20  | 42.82  | 64.53  | 13.82        | 17.74       | 24.55        | 5.59 |            |
| - Beverages   | 1                 | 10.1                | 9.80   | 17.18         | 15.66  | 17.96  | 26.76  | 24.46        | 21.21       | 25.16        | 3.01 |            |
| - Chemicals   | 6                 | 16.3                | -1.55  | 8.76          | 15.67  | 38.48  | 1.43   | 14.90        | 18.77       | 23.70        | 2.24 |            |
| - Construction & Materials  | 14                | 19.7                | -2.20  | 3.59          | 17.73  | 3.11   | 7.36   | 13.92        | 16.59       | 29.51        | 3.72 |            |
| - Electricity   | -                 | -                   | -      | -             | -      | -      | -      | -            | -           | -            | -    |            |
| - Financial Services  | 33                | 128.4               | 4.18   | 10.51         | 15.59  | 16.90  | 63.51  | 13.63        | 17.73       | 25.49        | 3.63 |            |
| - Food & Drug Retailers   | 5                 | 76.7                | 4.75   | -1.66         | -8.45  | 3.40   | 41.55  | 13.86        | 14.93       | 17.19        | 4.29 |            |
| - Food Producers  | 8                 | 12.2                | -0.62  | 22.85         | 28.92  | 13.08  | -15.41 | 17.41        | 16.76       | 19.72        | 3.63 |            |
| - Gas, Water & Multiutilities   | 2                 | 25.1                | 6.39   | 28.75         | 27.65  | 128.13 | 31.93  | 17.20        | 23.13       | 29.54        | 4.93 |            |
| - General Industrials   | 3                 | 22.9                | 1.29   | 3.42          | -2.32  | 21.84  | 19.97  | 17.78        | 17.85       | 20.40        | 3.17 |            |
| - General Retailers   | 24                | 101.4               | 0.20   | 10.49         | 29.79  | 17.25  | 108.23 | 15.70        | 19.34       | 22.05        | 3.97 |            |
| - Health Care Equipment & Services  | 16                | 52.2                | 3.93   | -1.83         | 2.59   | -6.13  | 18.95  | 15.48        | 16.42       | 18.83        | 2.07 |            |
| - Household Goods & Home Construction   | 4                 | 5.9                 | 1.09   | -2.24         | 34.51  | -4.54  | 68.15  | 22.81        | 25.90       | 28.72        | 2.71 |            |
| - Industrial Engineering  | 3                 | 7.9                 | -2.83  | 4.63          | 41.13  | 44.16  | 20.57  | 21.38        | 21.17       | 27.61        | 2.34 |            |
| - Industrial Metals & Mining  | 22                | 57.2                | -12.23 | -14.61        | -2.58  | 17.24  | 169.31 | 21.59        | 27.09       | 27.67        | 7.57 |            |
| - Industrial Transportation   | 8                 | 58.7                | 0.56   | -4.49         | -4.90  | 14.73  | 5.73   | 14.52        | 15.50       | 19.47        | 4.40 |            |
| - Insurance (Life)  | 4                 | 39.1                | 5.75   | 18.34         | 21.56  | 60.77  | 51.52  | 14.14        | 15.51       | 17.71        | 4.53 |            |
| - Insurance (Nonlife)   | 5                 | 53.9                | 5.01   | 20.10         | 17.49  | 60.13  | 40.66  | 16.14        | 18.25       | 19.14        | 2.92 |            |
| - Media   | 10                | 17.4                | 0.37   | 2.74          | 24.14  | 19.82  | 56.59  | 17.32        | 20.59       | 30.71        | 2.85 |            |
| - Mining  | 78                | 391.0               | -6.45  | -10.11        | -1.91  | 26.44  | 62.41  | 17.69        | 22.50       | 21.43        | 5.44 |            |
| - Oil & Gas Producers   | 14                | 98.9                | -0.29  | -3.45         | -3.00  | 50.34  | 16.96  | 17.24        | 23.90       | 33.65        | 7.13 |            |
| - Oil Equipment, Services & Distribution                                      | 2                 | 11.4                | -0.01  | -1.75         | -10.42 | 4.77   | -13.29 | 15.36        | 18.28       | 19.94        | 5.56 |            |
| - Personal Goods  | -                 | -                   | -      | -             | -      | -      | -      | -            | -           | -            | -    |            |
| - Pharmaceuticals & Biotechnology   | 18                | 157.4               | 4.87   | 4.95          | 9.31   | 4.88   | 40.61  | 17.16        | 18.15       | 18.91        | 1.00 |            |
| - Real Estate Investment & Services   | 5                 | 15.3                | 3.17   | 3.07          | 25.39  | 10.88  | 105.10 | 20.41        | 22.70       | 26.84        | 1.82 |            |
| - Real Estate Investment Trusts   | 32                | 149.6               | 0.28   | 10.15         | 24.26  | 17.73  | 25.84  | 19.03        | 19.09       | 28.33        | 3.23 |            |
| - Software & Computer Services  | 24                | 80.9                | 2.24   | 27.22         | 32.21  | 30.20  | 85.65  | 20.86        | 23.32       | 26.57        | 0.27 |            |
| - Support Services  | 23                | 42.5                | 0.23   | -2.14         | 9.02   | -20.35 | 6.57   | 15.33        | 19.37       | 27.53        | 2.45 |            |
| - Technology Hardware & Equipment   | 3                 | 2.6                 | 9.97   | 37.89         | 65.28  | -6.68  | 216.85 | 23.87        | 25.90       | 32.04        | 2.25 |            |
| - Telecommunications (Fixed Line)   | 4                 | 45.5                | 4.44   | -4.69         | -8.92  | 15.17  | 31.50  | 13.89        | 11.32       | 16.53        | 5.56 |            |
| - Telecommunications (Mobile)   | 1                 | 0.7                 | 1.99   | 38.86         | 63.27  | 58.44  | -59.41 | 27.50        | 36.74       | 40.81        | 2.85 |            |
| - Travel & Leisure  | 22                | 72.2                | 5.10   | 7.99          | 7.82   | 2.56   | 29.04  | 15.48        | 18.08       | 27.97        | 1.83 |            |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Australia (Continued) - Total Return (AUD)

| Index (AUD)  | Number of<br>Cons | Net MCap<br>(AUDbn) | 1M    | Performance % |       |       |       | Volatility % |             |              | Yield<br>% |
|--|-------------------|---------------------|-------|---------------|-------|-------|-------|--------------|-------------|--------------|------------|
|  |                   |                     |       | YTD           | 1YR   | 3YR   | 5YR   | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| FTSE ASFA Australia Superannuation ex OMBB Indices     |                   |                     |       |               |       |       |       |              |             |              |            |
| FTSE ASFA Australia 100 ex OMBB - Superannuation       | 99                | 2,058.2             | 1.34  | 5.26          | 13.87 | 27.42 | 50.58 | 10.90        | 12.49       | 16.86        | 4.40       |
| FTSE ASFA Australia 200 ex OMBB - Superannuation       | 196               | 2,217.4             | 1.15  | 4.93          | 13.22 | 24.69 | 47.89 | 11.00        | 12.63       | 17.10        | 4.33       |
| FTSE ASFA Australia 300 ex OMBB - Superannuation       | 293               | 2,269.9             | 1.08  | 4.97          | 13.24 | 23.78 | 47.61 | 11.00        | 12.69       | 17.21        | 4.29       |
| FTSE ASFA Australia Small Cap ex OMBB - Superannuation | 214               | 75.5                | -2.61 | 5.44          | 9.02  | -3.49 | 44.53 | 13.49        | 19.36       | 25.76        | 2.40       |
| FTSE ASFA Australia All-Share ex OMBB - Superannuation | 410               | 2,292.9             | 1.03  | 4.96          | 13.08 | 23.33 | 47.24 | 10.96        | 12.76       | 17.31        | 4.26       |
| FTSE ASFA Australia Super Dividends Indices            |                   |                     |       |               |       |       |       |              |             |              |            |
| FTSE ASFA Australia 100 - Super Dividends              | 99                | 2,058.2             | 1.33  | 4.70          | 12.55 | 21.89 | 41.26 | 10.90        | 12.50       | 16.92        | 3.28       |
| FTSE ASFA Australia 200 - Super Dividends              | 196               | 2,217.4             | 1.15  | 4.39          | 11.95 | 19.52 | 39.10 | 11.00        | 12.64       | 17.16        | 3.23       |
| FTSE ASFA Australia 300 - Super Dividends              | 293               | 2,269.9             | 1.07  | 4.43          | 11.98 | 18.72 | 38.97 | 10.99        | 12.69       | 17.27        | 3.20       |
| FTSE ASFA Australia Small Cap - Super Dividends        | 214               | 75.5                | -2.61 | 5.21          | 8.49  | -4.76 | 41.46 | 13.49        | 19.37       | 25.82        | 1.84       |
| FTSE ASFA Australia All-Share - Super Dividends        | 410               | 2,292.9             | 1.03  | 4.43          | 11.84 | 18.37 | 38.72 | 10.95        | 12.76       | 17.37        | 3.18       |
| FTSE ASFA Australia Non-Tax Adjusted Indices           |                   |                     |       |               |       |       |       |              |             |              |            |
| FTSE ASFA Australia 100 - Non-Tax Adjusted             | 99                | 2,058.2             | 1.36  | 5.00          | 13.24 | 24.29 | 45.50 | 10.90        | 12.48       | 16.88        | 3.86       |
| FTSE ASFA Australia 200 - Non-Tax Adjusted             | 196               | 2,217.4             | 1.17  | 4.69          | 12.62 | 21.82 | 43.19 | 11.00        | 12.62       | 17.11        | 3.80       |
| FTSE ASFA Australia 300 - Non-Tax Adjusted             | 293               | 2,269.9             | 1.10  | 4.72          | 12.65 | 20.98 | 43.01 | 10.99        | 12.68       | 17.23        | 3.76       |
| FTSE ASFA Australia Small Cap - Non-Tax Adjusted       | 214               | 75.5                | -2.60 | 5.34          | 8.80  | -3.96 | 43.39 | 13.49        | 19.37       | 25.79        | 2.16       |
| FTSE ASFA Australia All-Share - Non-Tax Adjusted       | 410               | 2,292.9             | 1.05  | 4.72          | 12.49 | 20.59 | 42.71 | 10.95        | 12.75       | 17.33        | 3.74       |
| FTSE ASFA Australia Tax Exempt Indices                 |                   |                     |       |               |       |       |       |              |             |              |            |
| FTSE ASFA Australia 100 - Tax Exempt                   | 99                | 2,058.2             | 1.36  | 5.68          | 14.83 | 31.12 | 57.14 | 10.90        | 12.49       | 16.81        | 5.18       |
| FTSE ASFA Australia 200 - Tax Exempt                   | 196               | 2,217.4             | 1.18  | 5.33          | 14.15 | 28.21 | 54.16 | 11.00        | 12.62       | 17.05        | 5.09       |
| FTSE ASFA Australia 300 - Tax Exempt                   | 293               | 2,269.9             | 1.10  | 5.36          | 14.16 | 27.22 | 53.80 | 11.00        | 12.68       | 17.16        | 5.04       |
| FTSE ASFA Australia Small Cap - Tax Exempt             | 214               | 75.5                | -2.60 | 5.62          | 9.44  | -2.23 | 47.47 | 13.49        | 19.37       | 25.73        | 2.83       |
| FTSE ASFA Australia All-Share - Tax Exempt             | 410               | 2,292.9             | 1.05  | 5.35          | 13.99 | 26.73 | 53.35 | 10.96        | 12.75       | 17.26        | 5.01       |
| FTSE ASFA Australia Tax Exempt ex OMBB Indices         |                   |                     |       |               |       |       |       |              |             |              |            |
| FTSE ASFA Australia 100 ex OMBB - Tax Exempt           | 99                | 2,058.2             | 1.36  | 5.68          | 14.83 | 31.01 | 57.00 | 10.90        | 12.48       | 16.81        | 5.18       |
| FTSE ASFA Australia 200 ex OMBB - Tax Exempt           | 196               | 2,217.4             | 1.18  | 5.33          | 14.15 | 28.11 | 54.03 | 11.00        | 12.62       | 17.05        | 5.09       |
| FTSE ASFA Australia 300 ex OMBB - Tax Exempt           | 293               | 2,269.9             | 1.10  | 5.36          | 14.16 | 27.13 | 53.67 | 11.00        | 12.68       | 17.16        | 5.04       |
| FTSE ASFA Australia Small Cap ex OMBB - Tax Exempt     | 214               | 75.5                | -2.60 | 5.62          | 9.44  | -2.25 | 47.44 | 13.49        | 19.36       | 25.73        | 2.83       |
| FTSE ASFA Australia All-Share ex OMBB - Tax Exempt     | 410               | 2,292.9             | 1.05  | 5.35          | 13.99 | 26.63 | 53.22 | 10.96        | 12.75       | 17.26        | 5.01       |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## China - Total Return (HKD / CNY)

| Index (HKD)                              | Number of Cons | Net MCap (HKDbn) | Performance % |        |        |        |        | Volatility % |          |           |         |
|--|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|  |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** | Yield % |
| FTSE China                               | 1,238          | 16,012.3         | -2.42         | 4.22   | -2.82  | -43.77 | -18.44 | 21.75        | 25.74    | 25.11     | 2.72    |
| FTSE China Large Cap                     | 792            | 15,315.4         | -2.26         | 4.84   | -2.15  | -44.75 | -20.65 | 22.05        | 26.38    | 25.54     | 2.70    |
| FTSE China Mid Cap                       | 446            | 696.9            | -5.86         | -7.50  | -14.88 | -33.90 | 8.54   | 19.50        | 20.39    | 22.92     | 3.18    |
| FTSE China Small Cap                     | 1,130          | 1,078.1          | -6.74         | -14.51 | -23.41 | -54.72 | -41.47 | 20.65        | 21.52    | 23.27     | 2.26    |
| FTSE China All Cap                       | 2,368          | 17,090.4         | -2.71         | 2.86   | -4.29  | -44.56 | -19.98 | 21.37        | 25.24    | 24.74     | 2.69    |
| FTSE Shariah China                       | 640            | 4,180.8          | -3.54         | -0.57  | -11.21 | -40.87 | -19.89 | 19.83        | 21.46    | 22.78     | 3.51    |
| FTSE China 50                            | 50             | 9,006.6          | -0.41         | 10.18  | -0.17  | -37.10 | -27.47 | 25.63        | 28.58    | 25.98     | 3.48    |
| FTSE China H Share                       | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE Renaissance Hong Kong/China Top IPO | 20             | 502.4            | -7.80         | -12.56 | -25.39 | -74.37 | -45.54 | 30.70        | 33.93    | 34.65     | 1.32    |

| Index (CNY)   | Number of Cons | Net MCap (CNYbn) | Performance % |        |        |        |        | Volatility % |          |           | Yield % |
|---|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE China A Index Series / FTSE China B Index Series |                |                  |               |        |        |        |        |              |          |           |         |
| FTSE China A50 (CNH)                                  | 50             | 4,082.6          | -2.12         | 6.09   | -0.60  | -25.21 | 1.07   | 13.78        | 15.76    | 18.28     | 3.20    |
| FTSE China A 200                                      | 200            | 7,299.8          | -2.44         | 3.37   | -5.99  | -30.11 | 0.92   | 13.29        | 14.42    | 16.94     | 2.87    |
| FTSE China A  | 951            | 11,242.8         | -3.77         | -0.34  | -9.00  | -26.44 | 9.03   | 14.35        | 14.51    | 16.61     | 2.58    |
| FTSE China A Large Cap                                | 587            | 10,082.3         | -3.29         | 1.25   | -7.73  | -29.42 | 5.62   | 13.95        | 14.49    | 16.96     | 2.63    |
| FTSE China A Mid Cap                                  | 364            | 1,160.4          | -7.80         | -11.62 | -18.19 | -16.28 | 19.38  | 20.54        | 17.66    | 18.05     | 2.13    |
| FTSE China A Small Cap                                | 1,195          | 2,433.2          | -8.33         | -17.10 | -24.74 | -26.76 | -0.87  | 23.90        | 20.95    | 21.20     | 1.62    |
| FTSE China A All Cap                                  | 2,146          | 13,675.9         | -4.62         | -3.81  | -12.27 | -26.42 | 7.26   | 15.48        | 15.00    | 16.69     | 2.41    |
| FTSE China Inclusion (no Quota)                       | 1,249          | 23,358.4         | -2.59         | 4.10   | -4.86  | -33.51 | -6.44  | 17.04        | 19.14    | 19.01     | 2.67    |
| FTSE China Inclusion                                  | 1,249          | 14,926.4         | -1.90         | 6.80   | -2.35  | -36.76 | -13.12 | 20.65        | 24.08    | 22.07     | 2.72    |
| FTSE China All Cap Inclusion (no Quota)               | 2,594          | 26,236.4         | -3.17         | 1.49   | -7.40  | -33.49 | -7.00  | 16.93        | 18.43    | 18.34     | 2.57    |
| FTSE China All Cap Inclusion                          | 2,594          | 15,979.5         | -2.21         | 5.23   | -3.98  | -37.24 | -14.14 | 20.17        | 23.31    | 21.44     | 2.68    |
| FTSE China ex B Share Inclusion (no Quota)            | 1,229          | 23,287.9         | -2.59         | 4.07   | -4.88  | -33.62 | -6.51  | 17.07        | 19.18    | 19.04     | 2.65    |
| FTSE China ex B Share Inclusion                       | 1,229          | 14,855.8         | -1.90         | 6.77   | -2.36  | -36.94 | -13.24 | 20.71        | 24.17    | 22.15     | 2.69    |
| FTSE China A 150                                      | 150            | 3,217.1          | -2.84         | 0.13   | -12.22 | -33.87 | 6.95   | 14.32        | 15.09    | 17.58     | 2.46    |
| FTSE China A High Yield 150                           | 150            | -                | -3.41         | 10.22  | 7.12   | 19.54  | 40.25  | 12.05        | 14.88    | 15.16     | 4.92    |
| FTSE China A Stock Connect                            | 940            | 11,198.8         | -3.77         | -0.32  | -9.13  | -27.14 | 8.59   | 14.37        | 14.50    | 16.67     | 2.58    |
| FTSE China A Stock Connect All Cap                    | 1,920          | 13,443.8         | -4.54         | -3.38  | -12.02 | -28.05 | 6.15   | 15.44        | 14.83    | 16.82     | 2.43    |
| FTSE China A Stock Connect Large Cap                  | 577            | 10,039.2         | -3.28         | 1.27   | -7.84  | -29.44 | 5.45   | 13.97        | 14.49    | 16.98     | 2.63    |
| FTSE China A Stock Connect Mid Cap                    | 363            | 1,159.6          | -7.80         | -11.62 | -18.65 | -17.64 | 20.97  | 20.55        | 17.70    | 18.15     | 2.13    |
| FTSE China A Stock Connect Small Cap                  | 980            | 2,245.0          | -8.17         | -16.24 | -25.30 | -29.99 | -3.28  | 23.80        | 20.85    | 21.85     | 1.66    |
| FTSE China A Stock Connect All Cap Net Tax            | 1,920          | 13,443.8         | -4.62         | -3.49  | -12.21 | -28.49 | 5.12   | 15.44        | 14.83    | 16.80     | 2.19    |
| FTSE China A Stock Connect Large Cap Net Tax          | 577            | 10,039.2         | -3.36         | 1.15   | -8.06  | -29.91 | 4.33   | 13.97        | 14.49    | 16.96     | 2.37    |
| FTSE China A Stock Connect Mid Cap Net Tax            | 363            | 1,159.6          | -7.87         | -11.72 | -18.79 | -18.11 | 19.95  | 20.56        | 17.69    | 18.14     | 1.92    |
| FTSE China A Stock Connect Net Tax                    | 940            | 11,198.8         | -3.85         | -0.43  | -9.33  | -27.61 | 7.48   | 14.38        | 14.50    | 16.66     | 2.32    |
| FTSE China A Stock Connect Small Cap Net Tax          | 980            | 2,245.0          | -8.22         | -16.33 | -25.40 | -30.24 | -3.82  | 23.80        | 20.85    | 21.84     | 1.49    |
| FTSE Total China Connect                              | 1,238          | 23,372.5         | -2.50         | 4.16   | -4.68  | -33.90 | -6.97  | 17.17        | 19.39    | 19.04     | 2.67    |
| FTSE Total China Connect Net Tax                      | 1,238          | 23,372.5         | -2.57         | 4.06   | -4.89  | -34.29 | -7.82  | 17.18        | 19.39    | 19.03     | 2.43    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Hong Kong SAR - Total Return (HKD)

| Index (CNY)                                     | Number of Cons | Net MCap (CNYbn) | Performance % |        |        |        |        | Volatility % |          |           |         |
|---|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** | Yield % |
| FTSE Hong Kong                                  | 72             | 2,772.1          | -5.95         | -8.83  | -15.07 | -35.72 | -26.71 | 20.15        | 21.15    | 21.64     | 4.44    |
| FTSE Hong Kong Large Cap                        | 35             | 2,420.6          | -6.58         | -10.81 | -17.52 | -37.59 | -29.29 | 20.79        | 21.44    | 21.60     | 4.50    |
| FTSE Hong Kong Mid Cap                          | 37             | 351.4            | -1.34         | 9.91   | 11.03  | -16.95 | 2.23   | 17.68        | 21.71    | 26.25     | 4.01    |
| FTSE Hong Kong Small Cap                        | 51             | 126.9            | -4.69         | -6.82  | -14.33 | -50.28 | -45.89 | 17.86        | 20.42    | 23.64     | 4.62    |
| FTSE Local Hong Kong                            | 51             | 2,162.1          | -6.70         | -11.51 | -20.09 | -38.96 | -33.06 | 21.29        | 22.13    | 22.05     | 4.40    |
| FTSE Multinational Hong Kong                    | 21             | 610.0            | -3.20         | 2.26   | 9.70   | -20.64 | 11.27  | 19.46        | 20.85    | 24.29     | 4.57    |
| FTSE Hong Kong All Cap                          | 123            | 2,898.9          | -5.90         | -8.72  | -15.01 | -36.45 | -27.66 | 19.93        | 20.98    | 21.64     | 4.45    |
| FTSE Hong Kong All Cap - Technology             | 8              | 148.1            | 5.59          | 11.10  | 36.19  | 1.93   | 75.31  | 35.43        | 30.28    | 33.51     | 2.52    |
| FTSE Hong Kong All Cap - Telecommunications     | 6              | 34.0             | 1.29          | 1.33   | 3.05   | -2.08  | 3.49   | 13.29        | 13.90    | 17.03     | 9.38    |
| FTSE Hong Kong All Cap - Health Care            | 9              | 28.9             | -8.41         | -13.86 | -10.28 | -82.84 | -35.29 | 34.51        | 42.17    | 44.40     | 1.27    |
| FTSE Hong Kong All Cap - Financials             | 10             | 1,095.8          | -9.00         | -12.26 | -22.42 | -38.35 | -23.07 | 26.55        | 27.60    | 25.84     | 3.66    |
| FTSE Hong Kong All Cap - Real Estate            | 23             | 466.8            | -6.76         | -18.59 | -25.92 | -42.90 | -46.00 | 20.62        | 20.48    | 22.45     | 7.19    |
| FTSE Hong Kong All Cap - Consumer Discretionary | 29             | 303.4            | -6.39         | -7.39  | -14.39 | -37.24 | -20.65 | 22.29        | 29.47    | 29.33     | 2.08    |
| FTSE Hong Kong All Cap - Consumer Staples       | 8              | 122.3            | -1.75         | 0.05   | 5.40   | -15.46 | -14.42 | 18.41        | 19.92    | 19.04     | 4.63    |
| FTSE Hong Kong All Cap - Industrials            | 16             | 411.4            | -3.90         | -1.88  | -8.15  | -23.83 | -20.29 | 19.85        | 20.66    | 23.65     | 5.22    |
| FTSE Hong Kong All Cap - Basic Materials        | 5              | 20.3             | -11.63        | 19.33  | 10.19  | -58.24 | -22.12 | 35.20        | 41.21    | 47.52     | 1.09    |
| FTSE Hong Kong All Cap - Energy                 | 4              | 14.3             | -21.49        | -22.99 | -11.39 | -37.03 | -12.11 | 75.47        | 71.23    | 65.26     | 0.43    |
| FTSE Hong Kong All Cap - Utilities              | 5              | 253.7            | 0.44          | 1.15   | 4.73   | -16.72 | -25.19 | 17.45        | 16.18    | 17.49     | 5.62    |
| FTSE Shariah Hong Kong                          | 29             | 789.6            | -2.13         | 2.83   | 7.12   | -26.11 | -8.83  | 18.82        | 19.09    | 21.38     | 4.01    |
| FTSE Hong Kong^                                 | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE GWA Hong Kong                              | 72             | -                | -4.78         | -6.37  | -11.68 | -28.64 | -24.95 | 19.45        | 19.78    | 21.21     | 4.87    |
| FTSE RAFI Hong Kong/China 80 Net                | 112            | -                | -1.51         | 11.17  | 3.90   | -7.00  | -9.56  | 19.58        | 20.64    | 21.00     | 4.48    |
| FTSE RAFI Hong Kong/China                       | 26             | -                | -6.34         | -9.69  | -14.75 | -30.54 | -27.04 | 21.12        | 21.23    | 21.94     | 4.84    |
| FTSE EPRA Nareit Hong Kong                      | 12             | 303.0            | -7.15         | -20.59 | -28.94 | -42.47 | -47.85 | 20.47        | 20.62    | 22.46     | 7.56    |
| FTSE EPRA Nareit Hong Kong REITs                | 5              | 89.1             | -3.53         | -27.03 | -25.58 | -50.61 | -58.28 | 26.05        | 25.37    | 25.37     | 8.93    |
| FTSE EPRA Nareit Hong Kong Non-REITs            | 7              | 213.9            | -8.38         | -18.23 | -30.06 | -39.94 | -44.03 | 20.58        | 20.40    | 22.73     | 6.99    |
| FTSE EPRA Nareit Hong Kong Rental               | 9              | 168.6            | -5.68         | -21.53 | -29.17 | -47.98 | -55.81 | 22.56        | 23.13    | 25.23     | 8.05    |
| FTSE EPRA Nareit Hong Kong Non-Rental           | 3              | 134.4            | -8.74         | -20.00 | -28.99 | -38.11 | -41.73 | 20.77        | 19.91    | 21.79     | 6.95    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

Source: FTSE Russell

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## Hong Kong SAR (Continued) - Total Return (HKD)

| Index (HKD)   | Number of Cons | Net MCap (HKDbn) | 1M    | Performance % |        |        |        |         | Volatility % |           |      | Yield % |
|---|----------------|------------------|-------|---------------|--------|--------|--------|---------|--------------|-----------|------|---------|
|   |                |                  |       | YTD           | 1YR    | 3YR    | 5YR    | 1YR pa* | 3YR pa**     | 5YR pa*** |      |         |
| FTSE MPF Index Series                                       |                |                  |       |               |        |        |        |         |              |           |      |         |
| FTSE MPF All-World  | 3,887          | 572,479.9        | 1.97  | 11.35         | 19.05  | 18.92  | 69.05  | 9.48    | 15.34        | 17.43     | 1.51 |         |
| FTSE MPF All-World Hedged                                   | 3,887          | 572,480.0        | 2.13  | 11.95         | 19.64  | 20.69  | 72.07  | 9.20    | 14.96        | 16.92     | 1.51 |         |
| FTSE MPF Asia Pacific ex Japan                              | 2,068          | 64,667.9         | 3.59  | 8.77          | 12.96  | -8.57  | 24.99  | 13.33   | 16.15        | 18.40     | 2.39 |         |
| FTSE MPF Asia Pacific ex Japan Hedged                       | 2,068          | 64,667.9         | 3.60  | 9.12          | 13.24  | -7.81  | 26.11  | 13.08   | 15.91        | 18.20     | 2.39 |         |
| FTSE MPF Asia Pacific ex Japan incl. HSBC                   | 2,069          | 65,954.0         | 3.51  | 8.92          | 13.17  | -7.42  | 24.74  | 13.26   | 16.19        | 18.36     | 2.48 |         |
| FTSE MPF Asia Pacific ex Japan incl. HSBC Hedged            | 2,069          | 65,953.8         | 3.52  | 9.21          | 13.39  | -6.80  | 25.59  | 13.06   | 15.98        | 18.20     | 2.48 |         |
| FTSE MPF Asia Pacific ex JP, AU & NZ                        | 1,963          | 53,571.9         | 4.01  | 10.05         | 13.06  | -11.75 | 22.85  | 13.86   | 16.56        | 18.22     | 2.14 |         |
| FTSE MPF Asia Pacific ex JP, AU & NZ Hedged                 | -              | -                | -     | -             | -      | -      | -      | -       | -            | -         | -    |         |
| FTSE MPF Asia Pacific ex Japan & Hong Kong                  | 1,738          | 48,211.6         | 5.27  | 10.28         | 20.17  | 10.50  | 59.56  | 12.11   | 14.42        | 19.76     | 2.24 |         |
| FTSE MPF Asia Pacific ex Japan & Hong Kong Hedged           | 1,738          | 49,059.7         | 5.30  | 11.59         | 21.61  | 15.70  | 66.32  | 11.07   | 13.08        | 18.06     | 2.24 |         |
| FTSE MPF China  | 1,218          | 13,193.7         | -2.17 | 3.73          | -6.06  | -42.36 | -22.86 | 21.96   | 24.84        | 24.00     | 2.72 |         |
| FTSE MPF China A  | 940            | 2,994.0          | -4.48 | -2.78         | -10.01 | -35.61 | 1.11   | 15.51   | 16.38        | 20.00     | 2.32 |         |
| FTSE MPF China A Hedged                                     | 940            | 2,994.0          | -4.19 | -1.71         | -9.36  | -32.89 | 2.38   | 14.95   | 15.57        | 18.68     | 2.32 |         |
| FTSE MPF Domestic Hong Kong                                 | 73             | 3,396.7          | -4.45 | -4.07         | -7.96  | -26.57 | -19.58 | 17.95   | 19.40        | 20.86     | 4.92 |         |
| FTSE MPF Europe   | 547            | 87,198.1         | -2.48 | 5.92          | 11.69  | 12.93  | 43.74  | 13.28   | 17.41        | 19.25     | 2.82 |         |
| FTSE MPF Europe Hedged                                      | 547            | 87,198.1         | -2.08 | 7.20          | 12.73  | 18.01  | 49.66  | 11.74   | 15.24        | 17.54     | 2.82 |         |
| FTSE MPF Greater China                                      | 1,404          | 26,039.1         | 1.15  | 9.06          | 5.13   | -25.08 | 3.86   | 17.41   | 20.96        | 21.10     | 2.86 |         |
| FTSE MPF Hong Kong  | 331            | 14,283.6         | -2.25 | 3.59          | -4.95  | -37.92 | -25.06 | 22.41   | 25.48        | 23.90     | 3.45 |         |
| FTSE MPF Japan  | 476            | 33,733.4         | -1.17 | 5.77          | 12.47  | 7.75   | 38.10  | 15.85   | 16.04        | 15.38     | 1.78 |         |
| FTSE MPF Japan Hedged                                       | 476            | 33,733.4         | -0.15 | 11.55         | 18.95  | 26.39  | 65.29  | 14.81   | 15.51        | 14.32     | 1.78 |         |
| FTSE MPF North America                                      | 624            | 380,448.0        | 3.14  | 14.13         | 23.06  | 28.25  | 94.42  | 11.10   | 17.31        | 18.37     | 0.98 |         |
| FTSE MPF North America Hedged                               | 624            | 380,448.1        | 3.19  | 13.98         | 22.89  | 27.21  | 93.32  | 11.08   | 17.28        | 18.30     | 0.98 |         |
| FTSE MPF USA  | 576            | 367,138.2        | 3.36  | 14.64         | 23.65  | 29.03  | 96.57  | 11.20   | 17.43        | 18.37     | 0.91 |         |
| FTSE MPF USA Hedged   | 576            | 367,138.3        | 3.40  | 14.43         | 23.40  | 27.74  | 95.14  | 11.21   | 17.45        | 18.37     | 0.91 |         |
| FTSE MPF Emerging   | 1,888          | 47,992.5         | 3.32  | 9.72          | 13.63  | -7.05  | 22.35  | 12.78   | 16.07        | 18.63     | 2.43 |         |
| FTSE MPF Emerging Hedged                                    | 1,888          | 47,992.5         | 3.40  | 10.04         | 13.88  | -6.60  | 23.41  | 12.65   | 15.92        | 18.50     | 2.43 |         |
| FTSE MPF Developed  | 1,999          | 523,392.7        | 1.84  | 11.48         | 19.55  | 21.82  | 74.51  | 9.73    | 15.81        | 17.77     | 1.43 |         |
| FTSE MPF Developed Hedged                                   | 1,999          | 523,392.7        | 2.00  | 12.08         | 20.13  | 23.72  | 77.70  | 9.46    | 15.42        | 17.28     | 1.43 |         |
| FTSE MPF All-World ex US                                    | 3,311          | 205,341.7        | -0.41 | 5.94          | 11.66  | 4.40   | 35.41  | 10.89   | 14.89        | 17.23     | 2.58 |         |
| FTSE MPF All-World ex US Hedged                             | 3,311          | 205,341.7        | -0.07 | 7.61          | 13.31  | 9.39   | 41.95  | 9.91    | 13.69        | 15.79     | 2.58 |         |
| FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China        | 775            | 45,615.0         | 5.89  | 11.05         | 22.56  | 15.14  | 66.04  | 12.63   | 15.06        | 20.19     | 2.24 |         |
| FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China Hedged | 775            | 45,615.0         | 5.92  | 12.46         | 24.14  | 21.07  | 73.77  | 11.52   | 13.61        | 18.42     | 2.24 |         |

## India - Total Return (INR)

| Index (INR)                             | Number of Cons | Net MCap (INRbn) | Performance % |       |       |        |        | Volatility % |          |           |         |
|---|----------------|------------------|---------------|-------|-------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** | Yield % |
| FTSE India                              | 231            | 142,741.0        | 6.99          | 18.34 | 41.74 | 71.89  | 149.03 | 13.76        | 13.23    | 18.87     | 1.00    |
| FTSE India Large Cap                    | 155            | 129,687.7        | 6.72          | 17.83 | 39.21 | 66.94  | 141.81 | 13.64        | 13.06    | 18.48     | 1.01    |
| FTSE India Mid Cap                      | 76             | 13,053.2         | 9.81          | 24.46 | 63.79 | 117.18 | 201.57 | 16.49        | 16.53    | 25.33     | 0.88    |
| FTSE India Small Cap                    | 281            | 20,796.0         | 9.34          | 20.32 | 50.91 | 78.19  | 204.06 | 16.59        | 17.41    | 23.96     | 0.74    |
| FTSE India All Cap                      | 512            | 163,537.0        | 7.29          | 18.57 | 42.81 | 72.64  | 154.28 | 13.83        | 13.46    | 19.13     | 0.97    |
| FTSE India All Cap - Technology         | 33             | 18,198.8         | 11.21         | 7.09  | 29.86 | 31.98  | 161.34 | 17.19        | 19.31    | 21.67     | 1.73    |
| FTSE India All Cap - Telecommunications | 9              | 5,366.5          | 6.56          | 39.41 | 67.63 | 140.59 | 224.51 | 20.00        | 19.89    | 25.03     | 0.25    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

^ Previously named FTSE Xinhua Hong Kong Index



## India (Continued) - Total Return (INR)

| Index (INR)                                 | Number of Cons | Net MCap (INRbn) | Performance % |       |       |        |        | Volatility % |          |           | Yield % |
|---|----------------|------------------|---------------|-------|-------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE India All Cap - Health Care            | 43             | 9,546.1          | 6.15          | 18.07 | 43.81 | 46.78  | 183.00 | 12.79        | 13.06    | 19.05     | 0.52    |
| FTSE India All Cap - Financials             | 86             | 36,109.4         | 7.78          | 9.36  | 24.79 | 53.16  | 68.66  | 16.09        | 17.23    | 28.76     | 0.91    |
| FTSE India All Cap - Real Estate            | 15             | 2,895.7          | 6.62          | 34.18 | 89.56 | 166.79 | 210.86 | 21.96        | 21.32    | 29.86     | 1.36    |
| FTSE India All Cap - Consumer Discretionary | 74             | 19,833.7         | 8.75          | 26.34 | 53.47 | 105.06 | 174.51 | 13.40        | 17.55    | 23.92     | 0.50    |
| FTSE India All Cap - Consumer Staples       | 30             | 10,235.6         | 6.76          | 2.92  | 14.11 | 47.76  | 93.39  | 12.22        | 13.17    | 13.74     | 1.22    |
| FTSE India All Cap - Industrials            | 113            | 24,852.7         | 6.14          | 27.54 | 57.12 | 101.87 | 210.25 | 18.86        | 17.77    | 21.92     | 0.55    |
| FTSE India All Cap - Basic Materials        | 73             | 12,293.7         | 6.36          | 19.20 | 42.59 | 71.17  | 210.22 | 18.72        | 19.83    | 28.90     | 1.08    |
| FTSE India All Cap - Energy                 | 14             | 16,136.2         | 6.92          | 28.23 | 54.67 | 92.39  | 191.35 | 20.99        | 19.74    | 24.84     | 1.40    |
| FTSE India All Cap - Utilities              | 22             | 8,068.7          | 1.63          | 27.09 | 92.74 | 140.55 | 220.32 | 28.69        | 25.09    | 27.90     | 1.44    |
| FTSE Shariah India                          | 119            | 64,516.2         | 7.02          | 19.56 | 42.58 | 69.34  | 175.93 | 13.42        | 12.96    | 19.44     | 0.83    |

## Indonesia - Total Return (IDR)

| Index (IDR)                                     | Number of Cons | Net MCap (IDRbn) | Performance % |        |        |        |        | Volatility % |          |           | Yield % |
|---|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE Indonesia                                  | 42             | 2,175,581.8      | 3.20          | -3.29  | -1.92  | 35.36  | 17.96  | 13.85        | 13.94    | 17.97     | 4.32    |
| FTSE Indonesia Large Cap                        | 17             | 1,873,330.1      | 3.71          | -3.55  | -1.04  | 41.59  | 20.89  | 15.00        | 15.41    | 18.19     | 4.39    |
| FTSE Indonesia Mid Cap                          | 25             | 302,251.7        | 0.27          | -2.99  | -9.29  | 3.10   | 6.46   | 12.83        | 12.47    | 24.64     | 3.88    |
| FTSE Indonesia Small Cap                        | 34             | 218,297.5        | -2.97         | -7.13  | -15.91 | -20.64 | -43.22 | 14.71        | 16.28    | 30.22     | 3.28    |
| FTSE Indonesia All Cap                          | 76             | 2,393,879.4      | 2.59          | -3.67  | -3.55  | 27.47  | 8.60   | 13.41        | 13.54    | 18.83     | 4.23    |
| FTSE Indonesia All Cap - Telecommunications     | 7              | 207,969.5        | 6.36          | -13.72 | -14.31 | -12.49 | -15.77 | 17.74        | 18.25    | 21.12     | 4.74    |
| FTSE Indonesia All Cap - Health Care            | 2              | 44,799.2         | 3.56          | 0.26   | -11.10 | 15.40  | 25.30  | 20.99        | 17.50    | 17.94     | 1.70    |
| FTSE Indonesia All Cap - Financials             | 14             | 1,253,079.9      | 5.59          | -1.13  | 5.40   | 66.05  | 49.76  | 18.39        | 18.36    | 22.65     | 4.65    |
| FTSE Indonesia All Cap - Real Estate            | 6              | 36,098.9         | -1.19         | -13.49 | -15.11 | -15.00 | -47.27 | 22.25        | 23.54    | 36.43     | 1.32    |
| FTSE Indonesia All Cap - Consumer Discretionary | 9              | 131,802.0        | 3.40          | -14.70 | -26.89 | 3.28   | -25.39 | 18.38        | 22.37    | 28.47     | 8.64    |
| FTSE Indonesia All Cap - Consumer Staples       | 12             | 197,295.1        | 1.70          | -3.57  | -7.27  | -5.01  | -25.09 | 14.88        | 14.56    | 14.44     | 3.07    |
| FTSE Indonesia All Cap - Industrials            | 4              | 40,790.7         | 5.36          | -21.19 | -13.62 | -17.72 | -43.25 | 22.61        | 19.15    | 26.94     | 1.95    |
| FTSE Indonesia All Cap - Basic Materials        | 11             | 302,717.8        | -7.17         | 6.78   | -1.22  | -15.55 | -6.51  | 22.75        | 26.33    | 40.51     | 1.68    |
| FTSE Indonesia All Cap - Energy                 | 8              | 101,424.1        | 0.14          | 22.88  | 28.45  | 192.52 | 179.58 | 23.50        | 30.03    | 33.16     | 6.85    |
| FTSE Indonesia All Cap - Utilities              | 1              | 16,063.9         | 7.49          | 50.30  | 30.15  | 101.62 | 0.77   | 27.26        | 30.99    | 47.91     | 9.63    |
| FTSE Shariah Indonesia                          | 29             | 762,569.5        | 1.17          | -0.25  | -1.14  | 23.16  | 2.11   | 11.85        | 11.67    | 15.58     | 3.19    |

## Japan - Total Return (JPY)

| Index (JPY)                                 | Number of Cons | Net MCap (JPYbn) | Performance % |       |       |        |        | Volatility % |          |           | Yield % |
|---|----------------|------------------|---------------|-------|-------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE Japan                                  | 502            | 705,522.5        | 1.35          | 20.41 | 25.37 | 54.83  | 106.92 | 14.47        | 16.21    | 13.88     | 2.02    |
| FTSE Japan Large Cap                        | 164            | 579,252.2        | 1.53          | 22.28 | 27.33 | 59.85  | 117.57 | 15.18        | 16.89    | 14.23     | 1.93    |
| FTSE Japan Mid Cap                          | 338            | 126,270.3        | 0.57          | 12.75 | 17.46 | 35.39  | 67.99  | 12.41        | 14.21    | 13.69     | 2.40    |
| FTSE Japan Small Cap                        | 924            | 63,523.7         | 1.95          | 13.81 | 22.05 | 44.01  | 78.75  | 12.90        | 14.39    | 13.74     | 2.52    |
| FTSE Japan Value                            | -              | -                | -             | -     | -     | -      | -      | -            | -        | -         | -       |
| FTSE Japan Growth                           | -              | -                | -             | -     | -     | -      | -      | -            | -        | -         | -       |
| FTSE Local Japan                            | 398            | 389,018.3        | 2.26          | 19.44 | 26.80 | 56.52  | 95.10  | 13.41        | 14.37    | 13.15     | 2.10    |
| FTSE Multinational Japan                    | 104            | 316,504.2        | 0.28          | 21.60 | 23.58 | 52.72  | 124.75 | 16.46        | 19.22    | 15.67     | 1.91    |
| FTSE Japan All Cap                          | 1,426          | 769,046.1        | 1.40          | 19.85 | 25.10 | 53.90  | 104.34 | 14.22        | 15.97    | 13.75     | 2.06    |
| FTSE Japan All Cap - Technology             | 171            | 87,711.7         | 4.55          | 19.61 | 30.56 | 50.83  | 157.81 | 20.28        | 21.45    | 20.29     | 1.35    |
| FTSE Japan All Cap - Telecommunications     | 15             | 27,884.7         | 5.63          | 16.94 | 20.33 | 36.42  | 96.72  | 13.63        | 17.68    | 14.51     | 2.40    |
| FTSE Japan All Cap - Health Care            | 63             | 52,868.6         | 1.61          | 11.51 | 5.46  | 13.63  | 60.58  | 16.20        | 17.92    | 16.71     | 1.85    |
| FTSE Japan All Cap - Financials             | 107            | 102,620.6        | 3.31          | 44.64 | 64.83 | 158.04 | 198.74 | 20.65        | 19.68    | 17.94     | 2.60    |
| FTSE Japan All Cap - Real Estate            | 86             | 26,851.7         | -0.43         | 7.62  | 13.69 | 13.23  | 29.75  | 14.37        | 14.52    | 18.58     | 3.34    |
| FTSE Japan All Cap - Consumer Discretionary | 296            | 164,634.6        | -0.57         | 14.65 | 17.53 | 42.20  | 94.95  | 16.33        | 18.95    | 15.29     | 1.97    |
| FTSE Japan All Cap - Consumer Staples       | 125            | 43,831.3         | -0.23         | 6.33  | 10.33 | 28.02  | 37.82  | 11.15        | 12.68    | 11.83     | 2.17    |
| FTSE Japan All Cap - Industrials            | 397            | 203,625.6        | 1.04          | 23.33 | 25.01 | 62.85  | 109.82 | 15.97        | 18.02    | 16.79     | 1.85    |
| FTSE Japan All Cap - Basic Materials        | 120            | 40,342.1         | 2.12          | 9.78  | 21.40 | 49.62  | 95.50  | 16.46        | 19.25    | 17.65     | 2.57    |
| FTSE Japan All Cap - Energy                 | 14             | 6,786.9          | 0.47          | 36.42 | 67.09 | 137.45 | 130.50 | 26.80        | 25.41    | 23.73     | 3.02    |
| FTSE Japan All Cap - Utilities              | 32             | 11,888.1         | -5.52         | 23.50 | 36.74 | 70.55  | 66.43  | 23.08        | 18.57    | 15.78     | 1.93    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

# Monthly back-tested data before index launch

## Japan (Continued) - Total Return (JPY)

| Index (JPY)                            | Number of<br>Cons | Net MCap<br>(JPYbn) | Performance % |       |       |        |        | Volatility % |             |              | Yield<br>% |
|--|-------------------|---------------------|---------------|-------|-------|--------|--------|--------------|-------------|--------------|------------|
|  |                   |                     | 1M            | YTD   | 1YR   | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| FTSE Japan All Cap - Utilities         | 24                | 11,286.0            | -6.00         | 25.15 | 38.67 | 76.70  | 70.14  | 23.92        | 19.19       | 16.28        | 1.91       |
| FTSE Japan Large Cap Super Liquid      | 51                | 360,747.3           | 1.80          | 26.18 | 32.51 | 71.58  | 140.99 | 16.20        | 18.31       | 15.41        | 1.81       |
| FTSE Shariah Japan 100                 | 100               | 267,121.7           | 1.09          | 18.09 | 21.76 | 47.20  | 101.71 | 15.46        | 17.56       | 15.07        | 2.10       |
| FTSE Shariah Japan                     | 277               | 325,941.1           | 0.94          | 17.31 | 21.15 | 45.17  | 94.64  | 14.85        | 16.94       | 14.73        | 2.15       |
| FTSE Blossom Japan                     | 346               | 5,561.1             | 1.77          | 23.25 | 28.93 | 66.24  | 125.50 | 15.43        | 16.99       | 14.48        | 2.08       |
| FTSE EDHEC-Risk Efficient Japan        | 502               | -                   | 0.87          | 14.81 | 20.70 | 42.95  | 68.77  | 12.31        | 14.30       | 12.74        | 2.25       |
| FTSE GWA Japan                         | 502               | -                   | 0.86          | 22.46 | 30.33 | 73.93  | 125.60 | 14.97        | 16.15       | 14.52        | 2.30       |
| FTSE Japan Equal Risk Contribution     | 501               | -                   | 0.52          | 13.97 | 19.10 | 43.08  | 80.61  | 12.76        | 14.33       | 13.19        | 2.24       |
| FTSE Japan Minimum Variance            | 290               | -                   | -0.06         | 7.25  | 13.66 | 25.50  | 43.15  | 9.68         | 11.30       | 11.15        | 2.75       |
| FTSE RAFI Japan 350                    | 347               | -                   | 0.81          | 22.99 | 30.37 | 72.23  | 122.29 | 14.91        | 16.32       | 14.54        | 2.32       |
| FTSE RAFI Japan                        | 280               | -                   | 0.85          | 23.62 | 30.93 | 74.29  | 124.94 | 15.12        | 16.50       | 14.73        | 2.31       |
| FTSE4Good Japan                        | 263               | 527,178.0           | 1.93          | 23.65 | 29.65 | 65.63  | -      | 15.19        | 16.97       | -            | 2.07       |
| FTSE Environmental Opportunities Japan | 161               | 122,250.7           | -1.25         | 16.92 | 21.67 | 45.41  | 105.81 | 17.99        | 20.04       | 17.38        | 2.08       |
| FTSE EPRA Nareit Japan                 | 59                | 23,622.3            | -0.82         | 6.98  | 12.95 | 10.80  | 26.39  | 14.55        | 14.47       | 16.95        | 3.39       |
| FTSE EPRA Nareit Japan REITs           | 51                | 13,303.5            | -0.58         | -2.44 | -3.27 | -10.19 | 7.19   | 11.41        | 12.83       | 16.05        | 4.50       |
| FTSE EPRA Nareit Japan Non-REITs       | 8                 | 10,318.9            | -1.12         | 22.16 | 43.74 | 56.14  | 63.46  | 25.72        | 22.07       | 23.79        | 1.95       |
| FTSE EPRA Nareit Japan Rental          | 51                | 13,303.5            | -0.58         | -2.44 | -3.27 | -10.19 | 5.42   | 11.41        | 12.83       | 15.49        | 4.50       |
| FTSE EPRA Nareit Japan Non-Rental      | 8                 | 10,318.9            | -1.12         | 22.16 | 43.74 | 56.14  | 69.71  | 25.72        | 22.07       | 24.97        | 1.95       |

## Korea - Total Return (KRW)

| Index (KRW)                                 | Number of<br>Cons | Net MCap<br>(KRWbn) | Performance % |        |        |        |        | Volatility % |             |              | Yield<br>% |
|---|-------------------|---------------------|---------------|--------|--------|--------|--------|--------------|-------------|--------------|------------|
|   |                   |                     | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| FTSE Korea                                  | 160               | 1,300,162.4         | 7.81          | 7.80   | 14.99  | -5.70  | 57.38  | 17.47        | 16.55       | 20.89        | 1.78       |
| FTSE Korea Large Cap                        | 60                | 1,100,103.9         | 8.31          | 6.90   | 13.93  | -6.39  | 60.94  | 18.33        | 17.00       | 21.46        | 1.80       |
| FTSE Korea Mid Cap                          | 100               | 200,058.5           | 5.10          | 14.05  | 22.11  | -0.75  | 31.49  | 16.31        | 17.40       | 20.79        | 1.68       |
| FTSE Korea Small Cap                        | 319               | 171,939.4           | 0.64          | 8.37   | 13.30  | 0.81   | 53.68  | 18.47        | 19.64       | 23.12        | 1.39       |
| FTSE Local Korea                            | 122               | 519,246.2           | 3.08          | 2.22   | 11.11  | -19.35 | 22.22  | 18.90        | 18.72       | 20.85        | 2.20       |
| FTSE Multinational Korea                    | 38                | 780,916.2           | 11.23         | 11.91  | 17.75  | 6.08   | 94.79  | 19.57        | 17.95       | 23.32        | 1.51       |
| FTSE Korea All Cap                          | 479               | 1,472,101.8         | 6.94          | 7.86   | 14.79  | -4.85  | 57.02  | 16.95        | 16.60       | 20.80        | 1.74       |
| FTSE Korea All Cap - Technology             | 62                | 233,822.2           | 12.82         | 25.23  | 43.50  | 16.25  | 135.18 | 25.21        | 21.07       | 24.65        | 0.58       |
| FTSE Korea All Cap - Telecommunications     | 12                | 445,196.6           | 10.55         | 4.49   | 13.91  | -18.40 | -20.33 | 22.17        | 19.26       | 22.83        | 1.85       |
| FTSE Korea All Cap - Health Care            | 81                | 100,062.4           | 3.17          | -0.92  | 15.89  | -33.45 | -6.91  | 25.45        | 25.42       | 29.61        | 0.25       |
| FTSE Korea All Cap - Financials             | 37                | 150,723.1           | 3.91          | 33.08  | 54.75  | 49.12  | 69.03  | 24.22        | 21.25       | 22.67        | 4.40       |
| FTSE Korea All Cap - Real Estate            | 8                 | 3,215.6             | 0.62          | 10.74  | 4.34   | -20.85 | -20.48 | 11.37        | 15.74       | 21.42        | 6.79       |
| FTSE Korea All Cap - Consumer Discretionary | 91                | 192,640.7           | 7.53          | 16.72  | 17.03  | -9.72  | 35.52  | 17.79        | 18.14       | 22.41        | 2.04       |
| FTSE Korea All Cap - Consumer Staples       | 32                | 31,252.2            | 2.67          | 7.23   | 11.08  | -29.58 | -15.86 | 15.28        | 14.97       | 16.24        | 2.94       |
| FTSE Korea All Cap - Industrials            | 89                | 193,963.5           | 2.50          | -2.83  | -7.62  | -15.73 | 22.31  | 23.83        | 22.11       | 26.38        | 1.15       |
| FTSE Korea All Cap - Basic Materials        | 52                | 90,682.3            | -2.09         | -17.63 | -18.88 | -13.49 | 59.02  | 36.87        | 31.28       | 33.63        | 1.52       |
| FTSE Korea All Cap - Energy                 | 10                | 23,456.6            | -0.12         | -13.57 | -10.92 | -43.78 | -10.11 | 29.17        | 31.73       | 37.36        | 1.67       |
| FTSE Korea All Cap - Utilities              | 5                 | 7,086.8             | 9.57          | 15.43  | 7.50   | -20.34 | -16.34 | 27.96        | 25.72       | 29.66        | 0.35       |
| FTSE Shariah Korea                          | 81                | 930,130.5           | 8.75          | 4.63   | 10.46  | -5.96  | 66.20  | 19.12        | 17.51       | 22.67        | 1.50       |
| FTSE Korea Minimum Variance                 | 78                | -                   | 4.45          | 12.23  | 19.09  | -7.96  | 17.26  | 12.64        | 13.37       | 16.85        | 2.95       |
| FTSE RAFI Korea                             | 56                | -                   | 8.61          | 12.50  | 22.21  | 9.59   | 79.76  | 18.04        | 16.62       | 21.37        | 1.96       |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

# Monthly back-tested data before index launch

## Malaysia - Total Return (MYR)

| Index (MYR)   | Number of Cons | Net MCap (MYRbn) | Performance % |        |        |        |        | Volatility % |          |           |         |
|---|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** | Yield % |
| FTSE Malaysia                                       | 39             | 631.3            | 0.21          | 13.05  | 22.96  | 22.42  | 19.03  | 6.79         | 9.87     | 11.95     | 3.67    |
| FTSE Malaysia Large Cap                             | 17             | 440.1            | 0.02          | 9.52   | 17.87  | 16.15  | 7.13   | 6.93         | 9.71     | 11.46     | 4.12    |
| FTSE Malaysia Mid Cap                               | 22             | 191.3            | 0.63          | 22.57  | 38.22  | 43.26  | 78.59  | 9.26         | 12.96    | 18.03     | 2.62    |
| FTSE Malaysia Small Cap                             | 42             | 117.5            | 1.77          | 21.32  | 32.53  | 17.60  | 25.78  | 8.97         | 13.09    | 19.12     | 2.59    |
| FTSE Malaysia All Cap                               | 81             | 748.9            | 0.46          | 14.31  | 24.42  | 21.78  | 20.00  | 6.60         | 9.81     | 11.98     | 3.50    |
| FTSE Shariah Malaysia                               | 26             | 333.3            | 0.72          | 13.07  | 20.77  | 15.81  | 6.52   | 7.65         | 12.14    | 12.62     | 2.56    |
| FTSE4Good Bursa Malaysia                            | 120            | 725.1            | 0.51          | 13.73  | 24.44  | 28.36  | 26.24  | 6.72         | 9.73     | 11.78     | 3.58    |
| <b>FTSE Bursa Malaysia Index Series</b>             |                |                  |               |        |        |        |        |              |          |           |         |
| FTSE Bursa Malaysia KLCI^                           | 30             | 572.6            | -0.19         | 11.67  | 20.39  | 17.29  | 15.47  | 6.94         | 10.08    | 11.86     | 3.80    |
| FTSE Bursa Malaysia Mid 70                          | 70             | 235.7            | 2.50          | 23.98  | 37.16  | 34.15  | 39.31  | 8.01         | 11.61    | 16.21     | 2.39    |
| FTSE Bursa Malaysia Top 100                         | 100            | 808.4            | 0.52          | 14.78  | 24.54  | 21.55  | 21.32  | 6.48         | 9.85     | 12.04     | 3.39    |
| FTSE Bursa Malaysia Small Cap                       | 196            | 77.0             | 3.98          | 19.26  | 33.55  | 35.56  | 67.33  | 10.61        | 13.53    | 23.20     | 2.74    |
| FTSE Bursa Malaysia EMAS                            | 296            | 885.3            | 0.74          | 15.07  | 25.09  | 22.40  | 23.55  | 6.52         | 9.92     | 12.37     | 3.33    |
| FTSE Bursa Malaysia Fledgling                       | 360            | 23.6             | 2.36          | 10.28  | 22.63  | 13.07  | 63.70  | 8.51         | 11.66    | 21.16     | 1.49    |
| FTSE Bursa Malaysia Small Cap Shariah               | 170            | 66.1             | 4.00          | 20.09  | 36.41  | 36.17  | 77.02  | 11.03        | 13.85    | 23.30     | 2.23    |
| FTSE Bursa Malaysia EMAS Shariah                    | 244            | 552.1            | 1.59          | 16.04  | 24.21  | 13.15  | 19.64  | 6.82         | 11.47    | 13.10     | 2.58    |
| FTSE Bursa Malaysia Hijrah Shariah                  | 30             | 353.4            | 0.68          | 12.49  | 20.47  | 12.32  | 11.11  | 7.43         | 11.94    | 13.48     | 2.71    |
| FTSE Bursa Malaysia ACE                             | 175            | 15.5             | 7.22          | 8.96   | 14.86  | -14.97 | 34.32  | 14.17        | 18.55    | 32.18     | 0.56    |
| FTSE Bursa Malaysia Palm Oil Plantation             | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE Bursa Malaysia Asian Palm Oil Plantation (USD) | 18             | 8.0              | -1.45         | -3.51  | 2.34   | 2.82   | -3.40  | 11.72        | 18.51    | 20.79     | 4.27    |
| <b>FTSE Bursa Malaysia EMAS Industry Indices</b>    |                |                  |               |        |        |        |        |              |          |           |         |
| - Technology  | 20             | 32.4             | 6.10          | 20.51  | 30.42  | -0.08  | -      | 15.42        | 21.18    | -         | 1.62    |
| - Telecommunications                                | 8              | 64.2             | -0.13         | 5.03   | 6.91   | 1.07   | -      | 12.52        | 16.23    | -         | 3.59    |
| - Health Care                                       | 12             | 41.5             | 3.08          | 13.49  | 27.79  | -32.96 | -      | 16.78        | 23.43    | -         | 1.31    |
| - Financials  | 20             | 254.0            | -0.22         | 10.06  | 21.78  | 37.75  | -      | 7.50         | 9.73     | -         | 5.25    |
| - Real Estate                                       | 33             | 44.2             | 1.46          | 45.50  | 86.08  | 94.30  | -      | 17.44        | 16.25    | -         | 2.57    |
| - Consumer Discretionary                            | 35             | 51.2             | -0.73         | 10.63  | 16.37  | 4.37   | -      | 10.11        | 14.22    | -         | 4.06    |
| - Consumer Staples                                  | 38             | 77.7             | -1.80         | 5.92   | 9.96   | 14.38  | -      | 8.26         | 14.49    | -         | 2.84    |
| - Industrials                                       | 81             | 119.8            | 5.25          | 29.24  | 36.20  | 42.55  | -      | 7.95         | 11.83    | -         | 2.04    |
| - Basic Materials                                   | 20             | 57.6             | -1.25         | 2.02   | 11.48  | 6.64   | -      | 12.46        | 18.31    | -         | 1.88    |
| - Energy  | 21             | 30.7             | -2.76         | 5.08   | 8.66   | 1.74   | -      | 14.34        | 20.52    | -         | 2.09    |
| - Utilities   | 8              | 112.1            | 1.80          | 42.39  | 70.40  | 84.43  | -      | 13.46        | 13.23    | -         | 2.85    |
| <b>FTSE Bursa Malaysia EMAS Sector Indices</b>      |                |                  |               |        |        |        |        |              |          |           |         |
| - Aerospace & Defense                               | 1              | 0.1              | 18.00         | -50.83 | -45.37 | -74.79 | -79.93 | 120.72       | 74.67    | 68.56     | 0.00    |
| - Automobiles & Parts                               | 1              | 1.2              | 1.49          | 0.31   | 4.32   | -2.28  | -      | 20.56        | 20.30    | -         | 1.84    |
| - Banks   | 11             | 243.0            | -0.31         | 9.80   | 21.47  | 38.49  | 34.40  | 7.65         | 9.90     | 14.61     | 5.35    |
| - Beverages   | 4              | 8.8              | -3.39         | 6.71   | 9.11   | 19.98  | 8.85   | 12.06        | 14.69    | 16.27     | 3.53    |
| - Chemicals   | 9              | 22.4             | -4.15         | -7.56  | 8.18   | -10.06 | -7.34  | 17.22        | 18.80    | 23.81     | 1.97    |
| - Construction & Materials                          | 31             | 46.5             | 7.17          | 36.17  | 48.23  | 79.69  | 30.71  | 15.31        | 16.24    | 23.90     | 1.58    |
| - Electricity                                       | 2              | 63.0             | 5.66          | 40.67  | 58.88  | 60.23  | 35.65  | 13.70        | 15.70    | 16.16     | 3.19    |
| - Electronic & Electrical Equipment                 | 15             | 12.5             | 11.08         | 46.09  | 51.45  | 10.70  | 149.37 | 15.66        | 22.26    | 29.48     | 1.98    |
| - Financial Services                                | 7              | 9.7              | 2.61          | 23.72  | 37.72  | 39.18  | 43.59  | 9.44         | 11.71    | 20.75     | 3.38    |
| - Food & Drug Retailers                             | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| - Food Producers                                    | 30             | 77.5             | -1.49         | 4.18   | 7.54   | 11.97  | 4.84   | 9.02         | 15.58    | 15.91     | 2.63    |
| - Forestry & Paper                                  | 2              | 1.6              | -1.46         | 15.62  | 37.28  | 86.57  | 162.88 | 23.22        | 31.62    | 47.25     | 7.50    |
| - Gas, Water & Multiutilities                       | 5              | 48.6             | -2.22         | 44.90  | 91.01  | 145.01 | 132.88 | 22.27        | 15.52    | 21.36     | 2.42    |
| - General Industrials                               | 4              | 4.8              | 0.48          | 14.06  | 19.02  | 6.78   | 14.75  | 13.29        | 13.65    | 16.11     | 1.59    |
| - General Retailers                                 | 11             | 13.2             | 5.68          | 26.81  | 27.42  | 19.30  | 9.52   | 15.46        | 16.25    | 20.34     | 3.49    |
| - Health Care Equipment & Services                  | 11             | 40.7             | 3.05          | 14.16  | 29.61  | -31.99 | 12.29  | 16.96        | 23.65    | 37.89     | 1.32    |
| - Household Goods & Home Construction               | 6              | 1.2              | 2.31          | 25.67  | 25.34  | 18.48  | 14.10  | 16.02        | 17.63    | 37.71     | 2.41    |
| - Industrial Engineering                            | 12             | 25.1             | -1.19         | 19.77  | 23.12  | 30.89  | 98.64  | 12.22        | 17.80    | 21.29     | 2.39    |
| - Industrial Metals & Mining                        | 11             | 25.2             | 2.32          | 17.50  | 23.97  | 16.86  | 156.19 | 17.30        | 26.08    | 32.27     | 1.34    |
| - Industrial Transportation                         | 15             | 42.0             | 1.65          | 19.10  | 22.84  | 42.97  | 34.71  | 8.50         | 11.02    | 16.32     | 2.93    |
| - Insurance (Nonlife)                               | 2              | 2.3              | -0.77         | 3.13   | 14.47  | 2.26   | -20.93 | 15.74        | 12.95    | 29.32     | 3.44    |
| - Media   | 2              | 0.7              | 2.62          | -14.38 | -38.35 | -57.82 | -62.26 | 34.61        | 27.03    | 29.59     | 5.25    |
| - Oil & Gas Producers                               | 4              | 8.2              | -9.53         | -15.29 | -12.53 | 7.91   | -46.46 | 13.58        | 20.38    | 40.52     | 4.25    |
| - Oil Equipment, Services & Distribution            | 13             | 16.6             | -0.08         | 22.08  | 27.87  | -1.80  | -22.07 | 23.08        | 27.15    | 26.44     | 1.37    |
| - Personal Goods                                    | 7              | 2.9              | -3.61         | -0.01  | 3.23   | 24.49  | 21.06  | 14.04        | 13.44    | 22.08     | 2.10    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

^ FTSE Bursa Malaysia KLCI was transitioned on 6 July 2009, prior to this date no TRI values are available.

## Malaysia (Continued) - Total Return (MYR)

| Index (MYR)   | Number of<br>Cons | Net MCap<br>(MYRbn) | 1M    | Performance % |        |        |        | Volatility % |             |              | Yield<br>% |
|---|-------------------|---------------------|-------|---------------|--------|--------|--------|--------------|-------------|--------------|------------|
|   |                   |                     |       | YTD           | 1YR    | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| FTSE Bursa Malaysia EMAS Sector Indices (Continued) |                   |                     |       |               |        |        |        |              |             |              |            |
| - Pharmaceuticals & Biotechnology                   | 1                 | 0.7                 | 5.00  | 1.54          | -1.15  | -53.12 | 21.55  | 23.67        | 26.52       | 44.53        | 1.83       |
| - Real Estate Investment & Services                 | 23                | 32.6                | 1.62  | 56.77         | 125.14 | 124.85 | 88.78  | 22.78        | 21.74       | 27.69        | 2.47       |
| - Real Estate Investment Trusts                     | 6                 | 9.4                 | -0.78 | 4.62          | 5.71   | 18.06  | 9.11   | 9.27         | 8.73        | 11.93        | 2.63       |
| - Software & Computer Services                      | 6                 | 3.2                 | 2.48  | 3.39          | -11.92 | -60.19 | -35.38 | 23.13        | 30.15       | 43.25        | 1.98       |
| - Support Services                                  | 10                | 12.1                | -1.86 | 15.90         | 28.32  | 13.11  | 15.67  | 16.49        | 22.00       | 25.55        | 1.70       |
| - Technology Hardware & Equipment                   | 9                 | 21.2                | 10.41 | 23.22         | 35.29  | 13.36  | 198.23 | 19.47        | 26.10       | 27.21        | 1.69       |
| - Telecommunications (Fixed Line)                   | 3                 | 26.9                | 5.50  | 16.87         | 32.02  | 31.04  | 112.02 | 14.04        | 15.53       | 14.07        | 3.12       |
| - Telecommunications (Mobile)                       | 4                 | 37.2                | -3.70 | -1.64         | -4.91  | -12.45 | -26.96 | 15.98        | 19.26       | 17.66        | 3.94       |
| - Tobacco   | 1                 | 1.2                 | -5.63 | -8.06         | -12.83 | -28.04 | -59.00 | 16.18        | 17.00       | 29.86        | 7.23       |
| - Travel & Leisure                                  | 12                | 21.4                | -2.17 | 1.83          | 14.97  | 1.34   | -19.70 | 15.27        | 18.86       | 26.52        | 4.33       |

## New Zealand - Total Return (NZD)

| Index (NZD)                                       | Number of Cons | Net MCap (NZDbn) | Performance % |        |        |        |        | Volatility % |          |           | Yield % |
|---|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE New Zealand                                  | 15             | 87.9             | -1.20         | 2.21   | 1.01   | -3.37  | 11.63  | 10.40        | 11.01    | 13.68     | 3.26    |
| FTSE New Zealand Mid Cap                          | 10             | 40.6             | -1.59         | -0.11  | -4.36  | -9.35  | 13.82  | 11.43        | 12.08    | 22.32     | 3.46    |
| FTSE New Zealand Small Cap                        | 12             | 12.8             | -2.95         | -9.93  | -9.54  | -20.77 | -2.01  | 10.22        | 11.10    | 15.74     | 5.19    |
| FTSE Local New Zealand                            | 13             | 65.1             | -2.19         | -2.79  | -3.65  | -2.44  | 11.79  | 10.47        | 10.35    | 17.80     | 3.72    |
| FTSE Multinational New Zealand                    | 2              | 22.8             | 1.68          | 19.54  | 16.85  | 1.95   | 18.78  | 18.49        | 20.49    | 26.82     | 1.95    |
| FTSE New Zealand All Cap                          | 27             | 100.6            | -1.43         | 0.45   | -0.41  | -6.23  | 10.19  | 9.60         | 10.40    | 13.17     | 3.51    |
| FTSE New Zealand All Cap - Technology             | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE New Zealand All Cap - Telecommunications     | 2              | 7.8              | -0.50         | -15.74 | -13.11 | 9.88   | 39.75  | 13.94        | 12.38    | 12.99     | 7.65    |
| FTSE New Zealand All Cap - Health Care            | 5              | 27.1             | 1.10          | 6.79   | 3.99   | -20.86 | 40.77  | 16.14        | 15.79    | 18.94     | 2.02    |
| FTSE New Zealand All Cap - Financials             | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE New Zealand All Cap - Real Estate            | 6              | 7.3              | -4.26         | -9.40  | -7.70  | -19.41 | -13.97 | 14.26        | 12.90    | 15.42     | 5.69    |
| FTSE New Zealand All Cap - Consumer Discretionary | 2              | 1.9              | -10.62        | -15.73 | -30.75 | -46.18 | -50.12 | 22.86        | 18.55    | 39.20     | 6.83    |
| FTSE New Zealand All Cap - Consumer Staples       | 2              | 5.5              | -6.81         | 47.59  | 27.94  | 1.92   | -52.80 | 29.33        | 33.37    | 33.63     | 0.33    |
| FTSE New Zealand All Cap - Basic Materials        | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE New Zealand All Cap - Energy                 | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE New Zealand All Cap - Utilities              | 6              | 32.0             | -0.53         | 10.61  | 11.65  | 23.36  | 54.29  | 13.49        | 12.37    | 18.08     | 3.45    |
| FTSE Shariah New Zealand                          | 11             | 70.3             | -0.35         | 2.63   | 1.76   | -2.71  | 38.09  | 11.11        | 11.35    | 14.62     | 3.56    |
| FTSE GWA New Zealand                              | 15             | -                | -             | -      | -      | -      | -      | -            | -        | -         | 4.19    |
| FTSE RAFI New Zealand                             | 1              | -                | 2.91          | 20.08  | 25.38  | -      | -      | 17.40        | -        | -         | 1.62    |
| FTSE EPRA Nareit New Zealand                      | 6              | 7.3              | -4.26         | -9.40  | -7.70  | -20.12 | -45.44 | 14.26        | 12.93    | 22.52     | 5.69    |
| FTSE EPRA Nareit New Zealand REITs                | 5              | 5.8              | -4.26         | -9.42  | -7.49  | -21.17 | -43.17 | 14.55        | 12.81    | 22.70     | 5.59    |

## Pakistan - Total Return (PKR)

| Index (PKR)                             | Number of Cons | Net MCap (PKRbn) | Performance % |       |        |        |        | Volatility % |          |           | Yield % |
|---|----------------|------------------|---------------|-------|--------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD   | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE Pakistan                           | 1              | 87.2             | 1.42          | 24.57 | 88.24  | 53.49  | 55.98  | 42.89        | 33.22    | 30.47     | 6.54    |
| FTSE Pakistan Mid Cap                   | 1              | 87.2             | 1.42          | 24.57 | 88.24  | 53.49  | 58.98  | 42.89        | 33.22    | 30.24     | 6.54    |
| FTSE Pakistan Small Cap                 | 13             | 1,108.2          | 4.05          | 23.75 | 76.82  | 62.57  | 120.18 | 17.20        | 17.95    | 23.36     | 8.89    |
| FTSE Pakistan All Cap                   | 14             | 1,195.4          | 3.85          | 23.76 | 78.35  | 62.66  | 104.25 | 18.30        | 18.40    | 23.77     | 8.72    |
| FTSE Pakistan All Cap - Health Care     | -              | -                | -             | -     | -      | -      | -      | -            | -        | -         | -       |
| FTSE Pakistan All Cap - Financials      | 2              | 162.1            | 11.61         | 37.15 | 115.31 | 112.85 | 130.69 | 24.49        | 22.20    | 28.98     | 15.48   |
| FTSE Pakistan All Cap - Industrials     | 3              | 180.2            | 0.34          | 7.16  | 48.56  | -4.18  | 103.75 | 21.12        | 26.74    | 30.09     | 3.40    |
| FTSE Pakistan All Cap - Basic Materials | 3              | 303.4            | 5.80          | 42.86 | 81.25  | 124.15 | 217.08 | 19.16        | 15.78    | 19.26     | 10.32   |
| FTSE Pakistan All Cap - Energy          | 4              | 291.8            | -0.61         | 11.51 | 75.14  | 51.38  | 58.15  | 31.03        | 28.06    | 32.61     | 7.64    |
| FTSE Pakistan All Cap - Utilities       | 1              | 169.2            | 13.71         | 46.92 | 178.33 | 269.35 | 273.98 | 27.63        | 25.54    | 33.84     | 10.73   |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Philippines - Total Return (PHP)

| Index (PHP)                                       | Number of Cons | Net MCap (PHPbn) | Performance % |        |       |        |        | Volatility % |          |           | Yield % |
|---|----------------|------------------|---------------|--------|-------|--------|--------|--------------|----------|-----------|---------|
|   |                |                  | 1M            | YTD    | 1YR   | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE Philippines                                  | 24             | 2,773.2          | 0.67          | 2.44   | 6.27  | 5.92   | -4.44  | 14.63        | 15.94    | 19.95     | 3.20    |
| FTSE Philippines Large Cap                        | 9              | 1,936.4          | 0.87          | -0.80  | 4.46  | 1.40   | -6.20  | 16.50        | 16.98    | 20.19     | 2.67    |
| FTSE Philippines Mid Cap                          | 15             | 836.8            | 0.23          | 11.71  | 10.08 | 22.89  | -11.89 | 13.79        | 15.84    | 24.60     | 4.43    |
| FTSE Philippines Small Cap                        | 7              | 145.5            | -6.92         | -1.06  | -5.75 | -18.47 | -27.43 | 12.85        | 17.04    | 20.96     | 3.93    |
| FTSE Philippines All Cap                          | 31             | 2,918.7          | 0.26          | 2.22   | 5.40  | 3.46   | -6.83  | 14.05        | 15.67    | 19.69     | 3.24    |
| FTSE Philippines All Cap - Telecommunications     | 3              | 225.6            | 0.90          | 21.22  | 19.03 | 14.96  | 21.31  | 18.94        | 26.02    | 25.24     | 5.24    |
| FTSE Philippines All Cap - Financials             | 4              | 701.1            | 1.09          | 10.50  | 5.48  | 40.72  | 27.30  | 17.93        | 18.72    | 24.37     | 4.67    |
| FTSE Philippines All Cap - Real Estate            | 6              | 771.6            | 3.31          | -13.43 | -1.83 | -21.49 | -35.20 | 20.93        | 20.68    | 25.46     | 1.68    |
| FTSE Philippines All Cap - Consumer Discretionary | 5              | 233.8            | -0.64         | -5.35  | -9.63 | -3.43  | -8.16  | 17.26        | 19.38    | 19.53     | 0.90    |
| FTSE Philippines All Cap - Consumer Staples       | 5              | 240.0            | -6.63         | -3.23  | -6.72 | -28.46 | -34.25 | 18.03        | 19.14    | 22.30     | 2.09    |
| FTSE Philippines All Cap - Industrials            | 4              | 555.1            | -1.77         | 18.23  | 24.33 | 35.25  | 30.85  | 24.31        | 20.97    | 26.08     | 3.58    |
| FTSE Philippines All Cap - Basic Materials        | -              | -                | -             | -      | -     | -      | -      | -            | -        | -         | -       |
| FTSE Philippines All Cap - Energy                 | 1              | 39.5             | -0.59         | 24.34  | 49.21 | 287.55 | 235.89 | 23.44        | 37.22    | 34.08     | 10.39   |
| FTSE Philippines All Cap - Utilities              | 3              | 152.1            | 1.24          | 4.12   | 7.44  | 21.82  | 3.21   | 18.05        | 16.46    | 18.89     | 3.92    |
| FTSE Shariah Philippines                          | 8              | 817.7            | 1.01          | 9.58   | 15.40 | 41.30  | 24.42  | 17.81        | 17.49    | 23.45     | 3.67    |

## Singapore - Total Return (SGD)

| Index (SGD)                          | Number of Cons | Net MCap (SGDbn) | Performance % |        |        |        |        | Volatility % |          |           | Yield % |
|--------------------------------------|----------------|------------------|---------------|--------|--------|--------|--------|--------------|----------|-----------|---------|
|                                      |                |                  | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE Singapore                       | 36             | 307.6            | -0.19         | 5.10   | 10.35  | 25.27  | 28.96  | 9.81         | 11.29    | 15.50     | 5.13    |
| FTSE Singapore Large Cap             | 19             | 271.7            | 0.09          | 6.73   | 12.97  | 29.61  | 34.71  | 10.26        | 11.82    | 15.97     | 5.14    |
| FTSE Singapore Mid Cap               | 17             | 36.0             | -2.25         | -6.03  | -5.72  | -0.12  | -1.95  | 10.68        | 10.93    | 15.01     | 5.12    |
| FTSE Singapore Small Cap             | 31             | 24.3             | -1.11         | -8.47  | -6.62  | -21.07 | -13.74 | 10.44        | 11.49    | 17.30     | 6.68    |
| FTSE Local Singapore                 | 29             | 280.1            | 0.05          | 6.21   | 12.16  | 26.66  | 33.57  | 9.95         | 11.46    | 15.19     | 5.22    |
| FTSE Multinational Singapore         | 7              | 27.5             | -2.52         | -5.01  | -5.24  | 12.39  | -10.44 | 12.77        | 13.26    | 20.66     | 4.31    |
| FTSE Singapore All Cap               | 67             | 332.0            | -0.26         | 4.01   | 8.96   | 20.31  | 25.10  | 9.53         | 11.04    | 15.39     | 5.25    |
| FTSE Shariah Singapore               | 13             | 55.1             | 1.79          | -2.43  | 1.72   | 17.79  | -3.35  | 11.41        | 11.40    | 15.75     | 4.75    |
| FTSE GWA Singapore                   | 36             | -                | 0.18          | 7.40   | 12.60  | 30.34  | 36.07  | 9.80         | 11.57    | 16.22     | 5.20    |
| FTSE RAFI Singapore                  | 16             | -                | 0.82          | 7.40   | 12.81  | 31.44  | 29.99  | 10.06        | 11.70    | 16.75     | 5.05    |
| FTSE EPRA Nareit Singapore           | 25             | 65.4             | -1.86         | -11.32 | -8.49  | -11.83 | -7.54  | 14.25        | 13.71    | 15.81     | 5.76    |
| FTSE EPRA Nareit Singapore REITs     | 22             | 53.8             | -1.72         | -10.58 | -6.30  | -14.32 | -8.96  | 14.16        | 13.66    | 15.62     | 6.24    |
| FTSE EPRA Nareit Singapore Non-REITs | 3              | 11.6             | -2.53         | -14.57 | -17.27 | -1.52  | -0.24  | 18.60        | 18.21    | 21.23     | 3.55    |
| <b>FTSE ST Index Series</b>          |                |                  |               |        |        |        |        |              |          |           |         |
| Straits Times (STI)                  | 30             | 313.3            | -0.11         | 5.67   | 9.41   | 21.82  | 24.01  | 9.61         | 11.22    | 15.09     | 5.09    |
| FTSE ST Large & Mid Cap              | 52             | 344.6            | -0.18         | 4.66   | 7.79   | 17.51  | 20.77  | 9.20         | 10.82    | 14.85     | 5.15    |
| FTSE ST Mid Cap                      | 34             | 68.6             | -1.66         | -2.93  | -3.70  | -4.16  | -0.82  | 9.87         | 10.51    | 14.77     | 4.89    |
| FTSE ST Small Cap                    | 42             | 15.4             | -1.12         | -5.57  | -0.46  | -19.79 | -14.40 | 10.61        | 12.27    | 21.54     | 7.25    |
| FTSE ST All-Share                    | 94             | 360.0            | -0.22         | 4.19   | 7.45   | 15.39  | 18.83  | 9.07         | 10.74    | 14.96     | 5.24    |
| FTSE ST Fledgling                    | 182            | 8.7              | -2.78         | -0.58  | -4.83  | -14.90 | 11.37  | 6.77         | 7.44     | 14.73     | 4.02    |
| FTSE ST Catalyst                     | 157            | 2.4              | 0.42          | -11.39 | -17.72 | -49.45 | -33.89 | 9.87         | 12.04    | 19.99     | 3.18    |
| FTSE ST China                        | 12             | 25.7             | 0.65          | 2.91   | -9.31  | -13.52 | 2.27   | 12.08        | 13.00    | 17.91     | 5.51    |
| FTSE ST Maritime                     | -              | -                | -             | -      | -      | -      | -      | -            | -        | -         | -       |
| FTSE ST Technology                   | 3              | 4.9              | 0.52          | -4.85  | -10.00 | -30.15 | -      | 17.53        | 24.10    | -         | 5.24    |
| FTSE ST Telecommunications           | 3              | 23.8             | 9.05          | 10.37  | 14.71  | 31.08  | -      | 14.72        | 14.22    | -         | 4.13    |
| FTSE ST Health Care                  | 2              | 1.5              | 0.66          | 6.53   | 2.21   | -29.95 | -      | 19.01        | 22.73    | -         | 6.82    |
| FTSE ST Financials                   | 6              | 170.4            | 0.02          | 15.85  | 25.22  | 43.12  | -      | 10.86        | 13.91    | -         | 5.35    |
| FTSE ST Real Estate                  | 40             | 74.6             | -2.02         | -10.76 | -8.96  | -12.71 | -      | 13.61        | 13.27    | -         | 6.11    |
| FTSE ST Consumer Discretionary       | 5              | 20.1             | 0.33          | -0.86  | -0.13  | 24.22  | -      | 14.17        | 13.86    | -         | 4.41    |
| FTSE ST Consumer Staples             | 12             | 17.5             | -1.58         | -7.06  | -12.46 | -18.58 | -      | 10.97        | 12.39    | -         | 4.93    |
| FTSE ST Industrials                  | 15             | 31.2             | -1.68         | 2.36   | -4.57  | -7.14  | -      | 12.68        | 13.40    | -         | 4.40    |
| FTSE ST Basic Materials              | 3              | 2.2              | 2.46          | -6.61  | -5.91  | -53.42 | -      | 16.63        | 19.41    | -         | 5.30    |
| FTSE ST Energy                       | 3              | 0.6              | -3.19         | -0.19  | 12.13  | 110.28 | -      | 24.09        | 19.70    | -         | 3.99    |
| FTSE ST Utilities                    | 2              | 13.3             | -4.31         | -6.67  | -2.81  | 119.74 | -      | 18.12        | 17.70    | -         | 4.42    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Singapore (Continued) - Total Return (SGD)

| Index (SGD)                               | Number of<br>Cons | Net MCap<br>(SGDbn) | 1M    | Performance % |        |        |        | Volatility % |             |              | Yield<br>% |
|---|-------------------|---------------------|-------|---------------|--------|--------|--------|--------------|-------------|--------------|------------|
|   |                   |                     |       | YTD           | 1YR    | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| FTSE ST Sector Indices                    |                   |                     |       |               |        |        |        |              |             |              |            |
| FTSE ST Real Estate                       | 39                | 74.5                | -2.08 | -10.84        | -9.04  | -12.78 | -12.09 | 13.62        | 13.28       | 16.39        | 6.12       |
| FTSE ST Real Estate Investment & Services | 8                 | 18.1                | -3.29 | -10.89        | -15.90 | -10.25 | -15.34 | 16.23        | 16.15       | 18.78        | 4.51       |
| FTSE ST Real Estate Investment Trusts     | 31                | 56.4                | -1.69 | -10.83        | -6.55  | -13.87 | -10.62 | 13.93        | 13.45       | 16.85        | 6.64       |
| FTSE ST Technology                        | 2                 | 2.9                 | -0.78 | -12.14        | -13.21 | -12.20 | 7.19   | 13.14        | 12.41       | 14.09        | 6.26       |
| FTSE ST Aerospace & Defense               | 1                 | 6.6                 | 3.59  | 13.52         | 22.52  | 27.54  | 29.46  | 14.76        | 13.77       | 18.81        | 3.70       |
| FTSE ST Banks                             | 3                 | 160.7               | -0.02 | 17.12         | 26.49  | 47.29  | 72.02  | 11.17        | 14.35       | 19.05        | 5.46       |
| FTSE ST Beverages                         | 3                 | 5.3                 | -6.61 | -11.87        | -17.21 | -24.18 | -34.71 | 16.06        | 15.61       | 23.94        | 3.97       |
| FTSE ST Construction & Materials          | -                 | -                   | -     | -             | -      | -      | -      | -            | -           | -            | -          |
| FTSE ST Electronic & Electrical Equipment | 4                 | 4.5                 | 2.32  | 9.50          | 8.63   | -12.28 | 15.82  | 17.50        | 17.81       | 19.74        | 5.02       |
| FTSE ST Financial Services                | 2                 | 8.6                 | -0.10 | -0.35         | 2.94   | -11.60 | 31.74  | 11.78        | 15.01       | 17.47        | 3.84       |
| FTSE ST Food & Drug Retailers             | 2                 | 1.8                 | 1.54  | -10.39        | -18.30 | -34.02 | -48.61 | 17.71        | 19.56       | 17.09        | 4.20       |
| FTSE ST Food Producers                    | 7                 | 10.5                | 0.56  | -4.03         | -9.07  | -12.73 | 1.87   | 14.15        | 15.26       | 18.97        | 5.54       |
| FTSE ST Gas, Water & Multiutilities       | 2                 | 6.2                 | -3.01 | -6.93         | -9.91  | 76.23  | 130.10 | 20.02        | 17.43       | 20.50        | 3.57       |
| FTSE ST General Industrials               | 2                 | 9.5                 | -3.04 | -7.08         | -25.53 | -35.65 | -36.19 | 20.13        | 20.46       | 22.43        | 6.26       |
| FTSE ST General Retailers                 | 1                 | 2.6                 | 3.34  | -6.49         | -18.25 | 35.08  | -13.25 | 21.47        | 22.56       | 26.54        | 6.02       |
| FTSE ST Health Care Equipment & Services  | 2                 | 1.5                 | 0.66  | 4.00          | 0.16   | -36.72 | -14.07 | 22.82        | 25.68       | 32.26        | 6.82       |
| FTSE ST Industrial Engineering            | 3                 | 9.7                 | -3.31 | 6.54          | 4.50   | 60.40  | 72.78  | 26.21        | 27.43       | 31.33        | 2.04       |
| FTSE ST Industrial Transportation         | 5                 | 2.4                 | -2.20 | -0.39         | -11.48 | -20.85 | -42.40 | 15.89        | 14.73       | 22.69        | 7.47       |
| FTSE ST Media                             | 1                 | 1.2                 | 6.35  | -11.97        | 57.72  | 48.88  | 11.95  | 31.96        | 29.54       | 33.11        | 0.71       |

## Taiwan - Total Return (TWD)

| Index (TWD)                                  | Number of Cons | Net MCap (TWDbn) | Performance % |       |        |        |        | Volatility % |          |           | Yield % |
|--|----------------|------------------|---------------|-------|--------|--------|--------|--------------|----------|-----------|---------|
|  |                |                  | 1M            | YTD   | 1YR    | 3YR    | 5YR    | 1YR pa*      | 3YR pa** | 5YR pa*** |         |
| FTSE Taiwan                                  | 122            | 48,767.8         | 11.72         | 35.62 | 46.16  | 51.15  | 182.43 | 16.56        | 18.36    | 20.51     | 2.42    |
| FTSE Taiwan Large Cap                        | 64             | 44,090.3         | 12.64         | 38.82 | 48.34  | 50.89  | 185.38 | 17.30        | 18.72    | 20.90     | 2.42    |
| FTSE Taiwan Mid Cap                          | 58             | 4,677.5          | 3.77          | 11.70 | 27.92  | 55.19  | 165.41 | 15.58        | 17.81    | 20.26     | 2.50    |
| FTSE Taiwan Small Cap                        | 377            | 8,556.9          | 4.45          | 18.72 | 33.49  | 48.25  | 160.15 | 13.01        | 17.49    | 19.25     | 2.76    |
| FTSE Taiwan All Cap                          | 499            | 57,324.7         | 10.57         | 32.73 | 44.15  | 50.82  | 178.14 | 15.16        | 17.69    | 19.81     | 2.47    |
| FTSE Taiwan All Cap - Technology             | 201            | 40,550.6         | 13.64         | 44.37 | 61.72  | 70.49  | 295.61 | 19.52        | 22.34    | 24.56     | 2.32    |
| FTSE Taiwan All Cap - Telecommunications     | 16             | 1,309.3          | 1.98          | 4.04  | 18.78  | 38.93  | 60.45  | 12.10        | 11.54    | 10.16     | 3.04    |
| FTSE Taiwan All Cap - Health Care            | 28             | 549.2            | 11.16         | 11.36 | 2.74   | 11.46  | -9.17  | 19.74        | 26.20    | 28.12     | 1.19    |
| FTSE Taiwan All Cap - Financials             | 31             | 5,910.2          | 4.45          | 14.60 | 23.51  | 46.07  | 87.60  | 12.52        | 15.30    | 16.56     | 2.18    |
| FTSE Taiwan All Cap - Real Estate            | 17             | 357.1            | -0.89         | 27.84 | 32.79  | 59.27  | 97.56  | 16.79        | 16.15    | 19.19     | 2.15    |
| FTSE Taiwan All Cap - Consumer Discretionary | 57             | 1,892.2          | 2.84          | 12.33 | 10.30  | 17.92  | 42.75  | 11.79        | 15.62    | 18.89     | 3.06    |
| FTSE Taiwan All Cap - Consumer Staples       | 16             | 811.5            | 1.16          | 4.02  | 5.52   | 19.20  | 21.47  | 10.15        | 9.38     | 10.20     | 3.29    |
| FTSE Taiwan All Cap - Industrials            | 72             | 4,015.5          | 6.52          | 18.28 | 17.17  | 0.27   | 94.90  | 13.85        | 18.06    | 23.40     | 3.55    |
| FTSE Taiwan All Cap - Basic Materials        | 53             | 1,752.2          | -1.34         | -5.53 | -7.17  | -18.48 | 15.01  | 11.68        | 14.58    | 20.76     | 3.55    |
| FTSE Taiwan All Cap - Energy                 | 6              | 155.2            | 0.92          | -9.73 | -18.55 | -30.23 | -25.60 | 15.71        | 16.15    | 17.42     | 1.40    |
| FTSE Taiwan All Cap - Utilities              | 2              | 21.8             | 1.33          | -0.71 | -16.20 | 6.37   | 15.94  | 11.89        | 14.93    | 16.64     | 4.98    |
| FTSE Shariah Taiwan                          | 67             | 37,942.6         | 13.93         | 44.22 | 54.61  | 51.74  | 183.64 | 19.18        | 19.87    | 22.52     | 2.32    |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.

## Taiwan (Continued) - Total Return (TWD)

| Index (TWD)                       | Number of<br>Cons | Net MCap<br>(TWDbn) | 1M    | Performance % |       |       |        | Volatility % |             |              | Yield<br>% |
|-----------------------------------|-------------------|---------------------|-------|---------------|-------|-------|--------|--------------|-------------|--------------|------------|
|                                   |                   |                     |       | YTD           | 1YR   | 3YR   | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| FTSE TWSE Taiwan Index Series     |                   |                     |       |               |       |       |        |              |             |              |            |
| FTSE TWSE Taiwan 50               | 50                | 42,561.0            | 12.92 | 40.41         | 50.19 | 50.02 | 178.76 | 17.56        | 18.85       | 21.09        | 2.34       |
| FTSE TWSE Taiwan Mid-Cap 100      | 100               | 7,740.2             | 4.11  | 13.78         | 30.82 | 64.16 | 219.12 | 14.79        | 16.81       | 19.02        | 2.92       |
| FTSE TWSE Taiwan Technology       | 62                | 37,025.8            | 14.42 | 47.75         | 65.29 | 74.36 | 333.36 | 20.41        | 22.45       | 25.37        | 2.28       |
| FTSE TWSE Taiwan Eight Industries | 63                | 7,427.5             | 3.30  | 5.83          | 4.00  | -5.50 | 53.67  | 11.07        | 12.90       | 17.31        | 3.36       |
| FTSE TWSE Taiwan Dividend+        | 50                | -                   | 3.23  | 14.27         | 40.09 | 52.72 | 127.23 | 15.06        | 15.63       | 17.41        | 4.04       |
| FTSE TWSE Taiwan Shariah          | 65                | 37,673.2            | 13.91 | 44.62         | 55.31 | 52.19 | 184.80 | 19.27        | 19.79       | 22.55        | 2.32       |
| FTSE TWSE RAFI Taiwan 50          | 50                | -                   | 9.95  | 34.70         | 47.85 | 55.32 | 188.17 | 16.03        | 16.89       | 19.54        | 3.61       |
| FTSE TWSE RAFI Taiwan 100         | 100               | -                   | 2.75  | 13.16         | 27.87 | 39.42 | 163.31 | 12.35        | 15.74       | 19.91        | 3.01       |

## Thailand - Total Return (THB)

| Index (THB)                                  | Number of<br>Cons | Net MCap<br>(THBbn) | Performance % |        |        |        |        | Volatility % |             |              | Yield<br>% |
|--|-------------------|---------------------|---------------|--------|--------|--------|--------|--------------|-------------|--------------|------------|
|  |                   |                     | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** |            |
| FTSE Thailand                                | 50                | 4,709.0             | -2.79         | -6.21  | -9.63  | -3.64  | -14.03 | 10.74        | 10.90       | 17.67        | 3.77       |
| FTSE Thailand Large Cap                      | 22                | 3,575.4             | -2.42         | -6.42  | -9.57  | 0.00   | -15.19 | 10.74        | 11.07       | 18.06        | 3.65       |
| FTSE Thailand Mid Cap                        | 28                | 1,133.6             | -3.95         | -5.49  | -10.09 | -16.39 | 0.51   | 12.59        | 11.98       | 20.09        | 4.14       |
| FTSE Thailand Small Cap                      | 75                | 1,037.4             | -6.21         | -10.01 | -11.14 | -28.37 | -26.14 | 12.78        | 13.31       | 20.70        | 4.59       |
| FTSE Thailand All Cap                        | 125               | 5,746.4             | -3.42         | -6.92  | -9.90  | -9.19  | -16.67 | 10.78        | 10.82       | 17.67        | 3.92       |
| FTSE Shariah Thailand                        | 17                | 2,252.2             | -0.98         | -5.61  | -7.31  | -2.31  | -3.25  | 10.90        | 10.91       | 16.64        | 3.82       |
| FTSE SET Index Series                        |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE SET Large Cap                           | 30                | 4,310.5             | -2.54         | -6.01  | -8.58  | 1.06   | -16.29 | 10.64        | 11.05       | 17.90        | 3.86       |
| FTSE SET Mid Cap                             | 103               | 1,874.4             | -5.44         | -8.81  | -12.47 | -22.90 | -13.23 | 11.88        | 12.04       | 18.76        | 4.62       |
| FTSE SET Small Cap                           | 153               | 406.9               | -5.23         | -4.12  | -9.79  | -11.84 | 27.02  | 13.50        | 15.25       | 23.33        | 3.75       |
| FTSE SET All-Share                           | 286               | 6,591.9             | -3.58         | -6.73  | -9.84  | -7.95  | -14.35 | 10.60        | 10.83       | 17.66        | 4.07       |
| FTSE SET Mid Small Cap                       | 256               | 2,281.4             | -5.40         | -8.02  | -12.02 | -21.01 | -7.30  | 11.91        | 12.30       | 19.16        | 4.46       |
| FTSE SET Fledgling                           | 285               | 165.0               | -4.86         | -6.18  | -12.28 | -18.95 | 16.27  | 8.61         | 12.42       | 19.64        | 4.11       |
| FTSE SET Shariah                             | 136               | 2,986.9             | -1.85         | -5.41  | -5.86  | -7.69  | -2.59  | 10.56        | 10.73       | 16.40        | 4.03       |
| FTSE SET Industry Indices                    |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE SET Technology                          | 9                 | 331.1               | 10.18         | -8.75  | -7.07  | 9.27   | -      | 39.20        | 34.12       | -            | 1.14       |
| FTSE SET Telecommunications                  | 16                | 520.8               | 0.43          | 5.30   | 7.06   | 31.91  | -      | 13.90        | 15.91       | -            | 4.64       |
| FTSE SET Health Care                         | 17                | 539.7               | -2.36         | -2.54  | -3.05  | 28.18  | -      | 15.05        | 14.65       | -            | 2.41       |
| FTSE SET Financials                          | 34                | 1,360.3             | -4.79         | -4.97  | -6.39  | 8.54   | -      | 11.88        | 14.98       | -            | 5.94       |
| FTSE SET Real Estate                         | 30                | 467.7               | -5.01         | -13.13 | -16.43 | -7.76  | -      | 12.52        | 12.60       | -            | 5.49       |
| FTSE SET Consumer Discretionary              | 45                | 584.1               | -2.99         | -10.31 | -18.30 | -25.59 | -      | 15.92        | 14.63       | -            | 2.59       |
| FTSE SET Consumer Staples                    | 37                | 671.8               | -3.32         | 2.51   | -3.61  | -10.88 | -      | 15.62        | 14.99       | -            | 2.56       |
| FTSE SET Industrials                         | 53                | 754.6               | -7.14         | -11.24 | -20.09 | -29.06 | -      | 12.99        | 11.96       | -            | 2.38       |
| FTSE SET Basic Materials                     | 5                 | 120.3               | -12.24        | -14.83 | -19.62 | -47.67 | -      | 24.72        | 21.77       | -            | 3.78       |
| FTSE SET Energy                              | 17                | 912.0               | -2.05         | -4.75  | -0.30  | -2.55  | -      | 13.76        | 15.95       | -            | 5.96       |
| FTSE SET Utilities                           | 23                | 329.5               | -8.91         | -21.68 | -28.85 | -30.95 | -      | 19.59        | 16.62       | -            | 3.48       |
| FTSE SET Sector Indices                      |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE SET Alternative Energy                  | 4                 | 9.7                 | 3.12          | -5.57  | -23.19 | -60.85 | -73.11 | 23.11        | 19.87       | 26.68        | 0.71       |
| FTSE SET Automobiles & Parts                 | 4                 | 15.9                | -6.93         | -8.13  | -17.44 | 2.47   | 47.78  | 16.85        | 20.65       | 32.73        | 7.83       |
| FTSE SET Banks                               | 9                 | 1,112.9             | -3.41         | -3.04  | -1.75  | 31.01  | -7.25  | 11.98        | 16.33       | 24.37        | 6.67       |
| FTSE SET Beverages                           | 7                 | 84.9                | -1.43         | 2.61   | 0.61   | -22.80 | 12.94  | 20.60        | 19.91       | 23.84        | 3.79       |
| FTSE SET Chemicals                           | 8                 | 140.6               | -12.13        | -11.64 | -17.17 | -45.86 | -37.49 | 24.35        | 21.95       | 30.15        | 3.91       |
| FTSE SET Construction & Materials            | 18                | 273.6               | -6.03         | -16.84 | -20.44 | -35.73 | -38.51 | 13.33        | 13.08       | 17.59        | 2.81       |
| FTSE SET Electricity                         | 17                | 296.0               | -9.71         | -22.69 | -30.17 | -31.39 | -38.28 | 20.41        | 17.14       | 22.01        | 3.34       |
| FTSE SET Electronic & Electrical Equipment   | 9                 | 331.2               | 10.07         | -8.51  | -7.46  | 1.88   | 414.19 | 38.49        | 35.04       | 51.99        | 1.24       |
| FTSE SET Financial Services                  | 19                | 189.7               | -11.27        | -12.85 | -21.69 | -43.62 | -34.53 | 21.43        | 21.90       | 30.00        | 2.11       |
| FTSE SET Food & Drug Retailers               | 2                 | 340.0               | -4.35         | -0.19  | -9.91  | -4.63  | -29.72 | 19.71        | 19.83       | 21.06        | 1.91       |
| FTSE SET Food Producers                      | 26                | 245.0               | -2.60         | 5.80   | 4.68   | -13.55 | -1.01  | 16.13        | 14.55       | 16.96        | 3.19       |
| FTSE SET Gas, Water & Multiutilities         | 3                 | 17.8                | -1.28         | -2.31  | 5.83   | -20.00 | -30.18 | 10.99        | 10.62       | 11.22        | 6.32       |
| FTSE SET General Industrials                 | 7                 | 74.3                | -1.34         | -6.93  | -19.06 | -35.96 | -37.62 | 21.57        | 18.87       | 22.39        | 2.71       |
| FTSE SET General Retailers                   | 14                | 252.7               | -1.52         | -16.96 | -22.38 | -24.47 | -12.83 | 18.18        | 17.32       | 24.71        | 2.39       |
| FTSE SET Health Care Equipment & Services    | 13                | 512.5               | -2.02         | -3.04  | -3.78  | 27.97  | 26.40  | 15.56        | 14.90       | 18.70        | 2.33       |
| FTSE SET Household Goods & Home Construction | 2                 | 10.6                | -4.28         | -22.34 | -10.55 | -69.72 | -38.66 | 50.93        | 45.31       | 45.31        | 3.38       |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.



## Thailand (Continued) - Total Return (THB)

| Index (THB)                                | Number of<br>Cons | Net MCap<br>(THBbn) | Performance % |        |        |        |        | Volatility % |             |              |            |
|--|-------------------|---------------------|---------------|--------|--------|--------|--------|--------------|-------------|--------------|------------|
|  |                   |                     | 1M            | YTD    | 1YR    | 3YR    | 5YR    | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** | Yield<br>% |
| FTSE SET Sector Indices (Continued)        |                   |                     |               |        |        |        |        |              |             |              |            |
| FTSE SET Industrial Engineering            | 2                 | 9.8                 | -2.38         | 22.21  | 26.23  | 233.83 | 204.51 | 45.97        | 39.83       | 41.08        | 2.78       |
| FTSE SET Industrial Metals & Mining        | 3                 | 5.4                 | -6.24         | -12.74 | -19.10 | -44.63 | -45.12 | 17.79        | 19.84       | 26.48        | 3.96       |
| FTSE SET Industrial Transportation         | 14                | 372.8               | -9.28         | -2.25  | -15.71 | -14.64 | -18.96 | 16.02        | 13.89       | 21.54        | 1.24       |
| FTSE SET Insurance (Life)                  | 2                 | 28.9                | -10.44        | -8.97  | -30.19 | -40.06 | -31.92 | 26.96        | 30.63       | 36.22        | 3.79       |
| FTSE SET Insurance (Nonlife)               | 2                 | 18.6                | -4.92         | -2.52  | -19.64 | -33.66 | 78.91  | 22.06        | 30.17       | 31.32        | 4.93       |
| FTSE SET Media                             | 7                 | 45.2                | -3.82         | -13.94 | -28.90 | -63.82 | -68.25 | 20.31        | 25.71       | 32.24        | 2.60       |
| FTSE SET Mining                            | 3                 | 47.5                | -8.70         | -23.49 | -38.40 | -51.67 | -44.38 | 29.24        | 30.98       | 37.80        | 9.66       |
| FTSE SET Oil & Gas Producers               | 11                | 858.6               | -1.71         | -3.60  | 2.95   | 4.14   | -8.35  | 13.84        | 16.17       | 25.10        | 5.78       |
| FTSE SET Personal Goods                    | 4                 | 8.4                 | -3.89         | -7.94  | -10.48 | -14.41 | -32.75 | 20.02        | 18.30       | 30.07        | 5.67       |
| FTSE SET Real Estate Investment & Services | 26                | 420.7               | -5.69         | -15.61 | -15.60 | 0.26   | -19.47 | 13.87        | 13.90       | 23.62        | 5.12       |
| FTSE SET Real Estate Investment Trusts     | 5                 | 44.5                | -1.67         | -7.62  | -17.79 | -39.21 | -52.14 | 14.10        | 14.95       | 25.50        | 8.92       |
| FTSE SET Software & Computer Services      | 4                 | 53.3                | -2.50         | -4.63  | -13.29 | -21.49 | -9.63  | 16.13        | 14.14       | 14.08        | 10.77      |
| FTSE SET Support Services                  | 10                | 27.2                | -10.74        | -37.65 | -52.62 | -56.04 | 35.00  | 36.42        | 34.61       | 38.55        | 2.92       |
| FTSE SET Technology Hardware & Equipment   | 11                | 159.4               | -2.92         | -4.05  | -3.59  | -8.49  | -4.00  | 15.74        | 20.20       | 20.49        | 5.65       |
| FTSE SET Telecommunications (Mobile)       | 3                 | 325.5               | 2.60          | 12.01  | 8.97   | 64.68  | 27.79  | 15.70        | 17.18       | 17.01        | 2.96       |
| FTSE SET Travel & Leisure                  | 12                | 251.2               | -3.48         | -7.50  | -16.38 | -12.27 | -33.19 | 17.22        | 15.98       | 27.45        | 3.32       |

## Vietnam - Total Return (VND)

| Index (VND)            | Number of<br>Cons | Net MCap<br>(VNDbn) | Performance % |       |       |        |       | Volatility % |             |              |            |
|------------------------|-------------------|---------------------|---------------|-------|-------|--------|-------|--------------|-------------|--------------|------------|
|                        |                   |                     | 1M            | YTD   | 1YR   | 3YR    | 5YR   | 1YR<br>pa*   | 3YR<br>pa** | 5YR<br>pa*** | Yield<br>% |
| FTSE Vietnam           | 28                | 596,639.2           | -3.23         | -0.12 | -0.15 | -34.49 | -2.38 | 21.21        | 35.43       | 30.04        | 1.13       |
| FTSE Vietnam All-Share | 62                | 1,105,257.6         | -1.16         | 10.07 | 13.54 | -16.88 | 34.26 | 19.72        | 35.75       | 30.53        | 1.56       |

\* Based on annualised daily log returns.

\*\* Based on annualised weekly log returns (Wednesday to Wednesday).

\*\*\* Based on annualised monthly log returns.



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