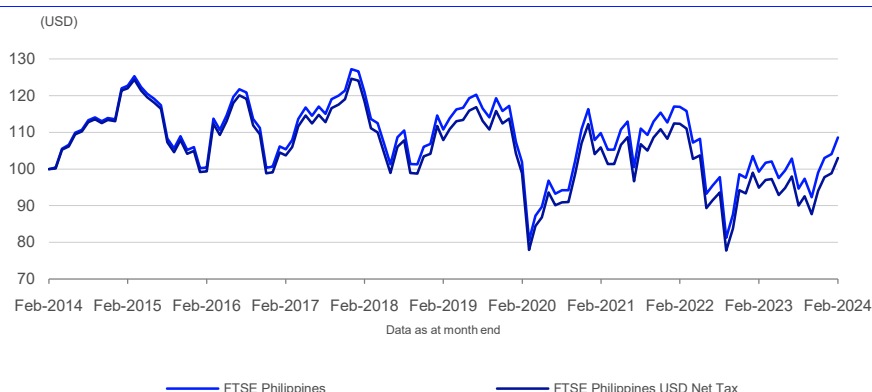


FTSE Philippines Index (USD)

Data as at: 29 February 2024

The FTSE Philippines Index is part of a range of indexes designed to help Asia investors benchmark their investments. The FTSE Philippines index is a market-capitalisation weighted index representing the performance of Philippine large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Philippines	9.6	14.7	5.4	9.3	-1.1	-2.0	-0.4	-0.4	14.5	18.2	22.6
FTSE Philippines USD Net Tax	9.6	14.5	5.4	8.6	-2.7	-4.5	-0.9	-0.9	14.5	18.2	22.7

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Philippines	22.3	-6.7	-5.0	26.3	-16.0	9.7	-0.8	-3.1	-13.4	5.5
FTSE Philippines USD Net Tax	21.6	-7.2	-5.5	25.7	-16.4	9.2	-1.3	-3.5	-13.8	4.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Philippines	0.6	-0.1	0.0	0.0	-12.7	-32.3	-44.1	-47.1
FTSE Philippines USD Net Tax	0.6	-0.1	0.0	0.0	-12.8	-32.6	-44.3	-47.7

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

Drawdown – based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

Objective

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

Investability

Stocks are selected and weighted to ensure that the indexes are investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day. A net of tax version of the index is also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
BDO Unibank	Banks	6,405	11.94
SM Prime Hldgs	Real Estate Investment and Services Development	5,977	11.14
International Container Terminal Service	Industrial Transportation	5,618	10.47
Ayala Land	Real Estate Investment and Services Development	4,617	8.61
Bank of The Philippine Islands	Banks	4,351	8.11
Ayala Corporation	Real Estate Investment and Services Development	3,852	7.18
JG Summit Holdings	General Industrials	2,182	4.07
PLDT	Telecommunications Service Providers	2,127	3.97
Jollibee Foods	Travel and Leisure	2,041	3.81
Metropolitan Bank & Trust	Banks	1,984	3.70
Totals		39,155	73.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	3	3,487	6.50
3010	Banks	4	13,209	24.63
3510	Real Estate	4	14,831	27.65
4010	Automobiles and Parts	1	1,238	2.31
4050	Travel and Leisure	2	2,889	5.39
4510	Food Beverage and Tobacco	3	4,196	7.82
4520	Personal Care Drug and Grocery Stores	1	478	0.89
5020	Industrial Goods and Services	5	10,154	18.93
6010	Energy	1	673	1.25
6510	Utilities	2	2,484	4.63
Totals		26	53,640	100.00

Index Characteristics

Attributes	FTSE Philippines
Number of constituents	26
Dividend Yield %	2.30
Constituent (Wgt %)	
Average	3.85
Largest	11.94
Median	2.35
Top 10 Holdings (Wgt %)	73.00

INFORMATION

Index Universe

FTSE All-World Index

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

History

Available from May 2000

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