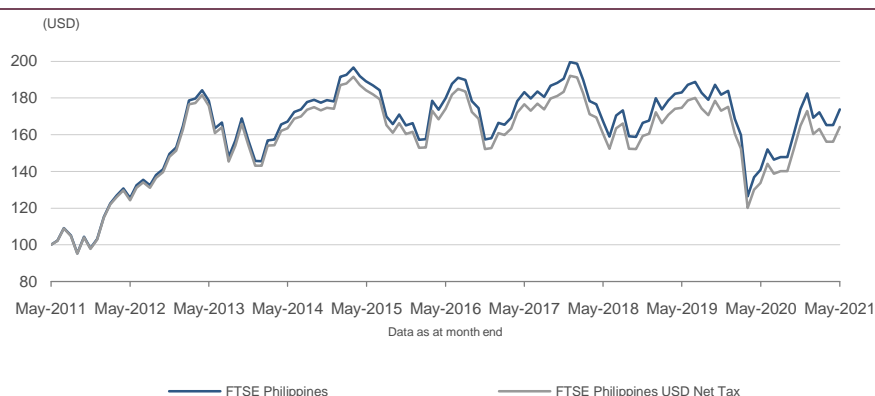


FTSE Philippines Index (USD)

Data as at: 31 May 2021

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	0.9	-0.1	-4.8	23.5	3.9	-3.3	1.3	-0.7	20.6	22.7	18.8
FTSE Philippines USD Net Tax	0.6	-0.4	-5.0	22.8	2.3	-5.7	0.8	-1.2	20.6	22.7	18.8

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Philippines	2.3	48.2	-4.8	22.3	-6.7	-5.0	26.3	-16.0	9.7	-0.8
FTSE Philippines USD Net Tax	1.5	47.1	-5.4	21.6	-7.2	-5.5	25.7	-16.4	9.2	-1.3

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Philippines	1.1	-0.1	0.0	0.3	-14.0	-44.1	-47.1	-47.1
FTSE Philippines USD Net Tax	1.1	-0.1	-0.1	0.3	-14.2	-44.3	-47.7	-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 %
SM Investments	Retailers	9,799	15.65
SM Prime Hldgs	Real Estate Investment and Services Development	6,805	10.87
Ayala Land	Real Estate Investment and Services Development	5,678	9.07
Ayala Corporation	Real Estate Investment and Services Development	5,424	8.66
BDO Unibank	Banks	4,259	6.80
JG Summit Holdings	General Industrials	3,595	5.74
International Container Terminal Service	Industrial Transportation	3,286	5.25
Bank of The Philippine Islands	Banks	3,139	5.01
Universal Robina	Food Producers	2,569	4.10
PLDT	Telecommunications Service Providers	2,511	4.01
Totals		47,067	75.19

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	2	3,615	5.78
3010	Banks	4	10,012	15.99
3510	Real Estate	5	19,871	31.74
4040	Retailers	1	9,799	15.65
4050	Travel and Leisure	2	2,142	3.42
4510	Food Beverage and Tobacco	2	3,533	5.64
4520	Personal Care Drug and Grocery Stores	1	764	1.22
5020	Industrial Goods and Services	5	9,086	14.52
6010	Energy	1	323	0.52
6510	Utilities	3	3,452	5.51
Totals		26	62,597	100.00

Index Characteristics

Attributes	FTSE Philippines
Number of constituents	26
Dividend Yield %	1.64
Constituent (Wgt %)	
Average	3.85
Largest	15.65
Median	2.23
Top 10 Holdings (Wgt %)	75.16

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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