

FTSE/ASEAN 40 Index

Data as at: 29 April 2022

The FTSE/ASEAN 40 Index is a market capitalisation weighted tradable index comprising leading stocks from five South East Asian financial markets: Indonesia, Philippines, Singapore, Malaysia and Thailand.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE/ASEAN 40	3.6	5.7	6.2	8.7	6.0	28.4	1.9	5.1	10.7	20.5	18.5
FTSE Asia Pacific Ex Japan	-6.2	-11.5	-9.8	-15.9	15.9	33.7	5.0	6.0	16.2	19.7	16.1

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE/ASEAN 40	19.7	-3.7	6.6	-19.3	9.2	33.0	-5.5	8.8	-7.4	6.5
FTSE Asia Pacific Ex Japan	22.9	3.2	3.6	-8.8	7.9	35.1	-13.9	19.1	23.2	-1.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE/ASEAN 40	0.7	0.1	0.3	0.2	-8.8	-41.3	-42.1	-42.1
FTSE Asia Pacific Ex Japan	-1.0	0.2	0.4	0.4	-21.8	-32.6	-33.4	-33.4

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

Drawdown - based on daily data

FEATURES

Coverage

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

Objective

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

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark

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

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
DBS Group Holdings	Singapore	Banks	44,177	10.76
Oversea-Chinese Banking	Singapore	Banks	31,362	7.64
United Overseas Bank	Singapore	Banks	28,000	6.82
Bank Central Asia	Indonesia	Banks	26,996	6.58
Bank Rakyat Indonesia	Indonesia	Banks	21,828	5.32
PTT	Thailand	Oil Gas and Coal	15,641	3.81
Public Bank BHD	Malaysia	Banks	15,288	3.72
Singapore Telecommunications	Singapore	Telecommunications Service Providers	15,093	3.68
Telekomunikasi Indonesia	Indonesia	Telecommunications Service Providers	14,764	3.60
Malayan Banking	Malaysia	Banks	14,673	3.57
Totals			227,822	55.49

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE/ASEAN 40			FTSE Asia Pacific Ex Japan		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	2,956	0.72	212	1,890,258	24.08
1510	Telecommunications	3	36,867	8.98	68	208,294	2.65
2010	Health Care	2	10,674	2.60	170	396,275	5.05
3010	Banks	13	223,511	54.44	114	1,069,782	13.63
3020	Financial Services	-	-	-	109	345,659	4.40
3030	Insurance	-	-	-	36	317,797	4.05
3510	Real Estate	5	31,414	7.65	122	371,772	4.74
4010	Automobiles and Parts	1	10,555	2.57	69	244,176	3.11
4020	Consumer Products and Services	-	-	-	93	246,708	3.14
4030	Media	-	-	-	17	15,937	0.20
4040	Retailers	-	-	-	41	338,003	4.31
4050	Travel and Leisure	1	5,080	1.24	56	137,824	1.76
4510	Food Beverage and Tobacco	2	7,363	1.79	109	254,537	3.24
4520	Personal Care Drug and Grocery Stores	2	12,825	3.12	39	149,917	1.91
5010	Construction and Materials	1	9,077	2.21	71	171,032	2.18
5020	Industrial Goods and Services	1	8,355	2.04	254	501,446	6.39
5510	Basic Resources	1	4,501	1.10	105	470,429	5.99
5520	Chemicals	1	6,632	1.62	87	136,201	1.74
6010	Energy	3	23,747	5.78	80	361,002	4.60
6510	Utilities	3	16,984	4.14	89	222,448	2.83
Totals		40	410,540	100.00	1941	7,849,496	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Indonesia	8	92,372	22.50
Malaysia	7	59,463	14.48
Philippines	4	20,271	4.94
Singapore	8	146,505	35.69
Thailand	13	91,929	22.39
Totals	40	410,540	100.00

INFORMATION

Index Universe

FTSE All-World Index

Base Date

21 September 2005

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Annually in March

Index Characteristics

Attributes	FTSE/ASEAN 40	FTSE Asia Pacific Ex Japan
Number of constituents	40	1941
Net MCap (USDm)	410,540	7,849,496
Dividend Yield %	3.11	2.71
Constituent Sizes (Net MCap USDm)		
Average	10,264	4,044
Largest	44,177	438,033
Smallest	584	0
Median	6,776	1,018
Weight of Largest Constituent (%)	10.76	5.58
Top 10 Holdings (% Index MCap)	55.49	23.93

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 8823 3521