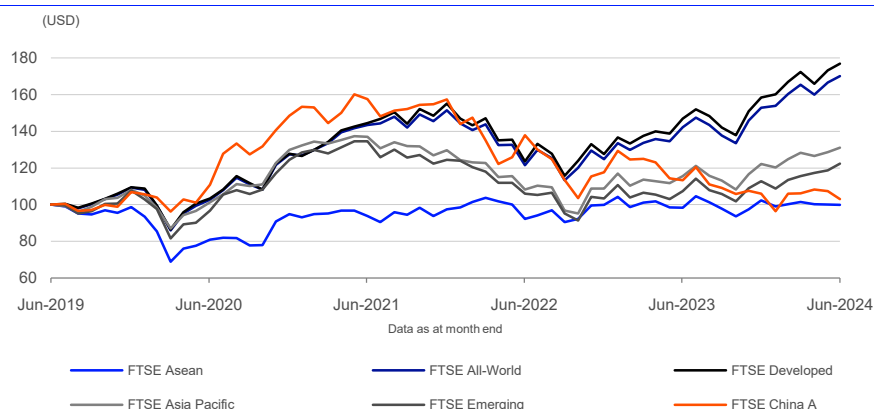


FTSE ASEAN Index

Data as at: 28 June 2024

The FTSE ASEAN Index is a market-capitalisation weighted index representing the large and mid cap ASEAN companies from Indonesia, Malaysia, Philippines, Singapore and Thailand. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the worlds investable market capitalisation.

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	-1.6	-2.4	-2.4	1.6	6.6	0.0	2.2	0.0	9.8	11.8	17.7
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	17.4
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8
FTSE Asia Pacific	2.3	7.4	7.4	13.5	-4.3	31.2	-1.4	5.6	12.1	15.1	16.2
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9
FTSE China A	-2.9	-2.7	-2.7	-9.0	-34.6	3.1	-13.2	0.6	15.3	16.5	19.8

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Asean	5.8	-18.7	6.4	30.0	-8.3	9.7	-3.8	2.7	2.5	2.5
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Asia Pacific	0.7	-0.8	5.6	30.9	-13.5	19.2	20.1	-0.1	-16.1	12.3
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE China A	46.7	6.6	-17.8	20.9	-29.9	34.2	39.0	6.0	-25.2	-10.0

FEATURES

Universe

All the countries that make up the Advanced Emerging and Secondary Emerging markets within the FTSE Global Equity Index Series.

Objective

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

Investability

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

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on end of day data of price and total return methodologies

Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Asean	0.2	0.2	0.0	0.1	-11.1	-15.5	-40.1	-42.6
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed	2.2	0.4	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Asia Pacific	1.1	-0.1	0.3	0.4	-11.0	-32.0	-34.4	-34.4
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7
FTSE China A	-0.6	-0.8	0.0	0.2	-21.7	-41.5	-43.0	-54.8

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
DBS Group Holdings	Singapore	Banks	53,139	7.94
Oversea-Chinese Banking	Singapore	Banks	37,424	5.59
Bank Central Asia	Indonesia	Banks	33,555	5.01
United Overseas Bank	Singapore	Banks	28,001	4.18
Bank Rakyat Indonesia	Indonesia	Banks	19,596	2.93
Bank Mandiri	Indonesia	Banks	16,626	2.48
Malayan Banking	Malaysia	Banks	16,005	2.39
Singapore Telecommunications	Singapore	Telecommunications Service Providers	15,240	2.28
Tenaga Nasional	Malaysia	Electricity	12,781	1.91
PTT	Thailand	Oil Gas and Coal	12,648	1.89
Totals			245,015	36.61

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	3	12,314	1.84
1510	Telecommunications	21	55,164	8.24
2010	Health Care	6	19,877	2.97
3010	Banks	26	273,038	40.79
3020	Financial Services	4	8,557	1.28
3030	Insurance	2	788	0.12
3510	Real Estate	21	58,792	8.78
4010	Automobiles and Parts	3	8,488	1.27
4020	Consumer Products and Services	1	1,875	0.28
4030	Media	1	584	0.09
4040	Retailers	6	9,317	1.39
4050	Travel and Leisure	7	20,124	3.01
4510	Food Beverage and Tobacco	23	35,240	5.26
4520	Personal Care Drug and Grocery Stores	4	13,528	2.02
5010	Construction and Materials	5	7,490	1.12
5020	Industrial Goods and Services	19	42,222	6.31
5510	Basic Resources	7	19,146	2.86
5520	Chemicals	5	10,403	1.55
6010	Energy	12	29,969	4.48
6510	Utilities	15	42,413	6.34
Totals		191	669,329	100.00

INFORMATION

Index Universe

Emerging markets within the Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR, AUD

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Indonesia	42	132,860	19.85
Malaysia	39	133,830	19.99
Philippines	24	47,316	7.07
Singapore	36	227,003	33.92
Thailand	50	128,320	19.17
Totals	191	669,329	100.00

Index Characteristics

Attributes	FTSE Asean
Number of constituents	191
Net MCap (USDm)	669,329
Dividend Yield %	4.28
Constituent Sizes (Net MCap USDm)	
Average	3,504
Largest	53,139
Smallest	112
Median	1,729
Weight of Largest Constituent (%)	7.94
Top 10 Holdings (% Index MCap)	36.61

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