

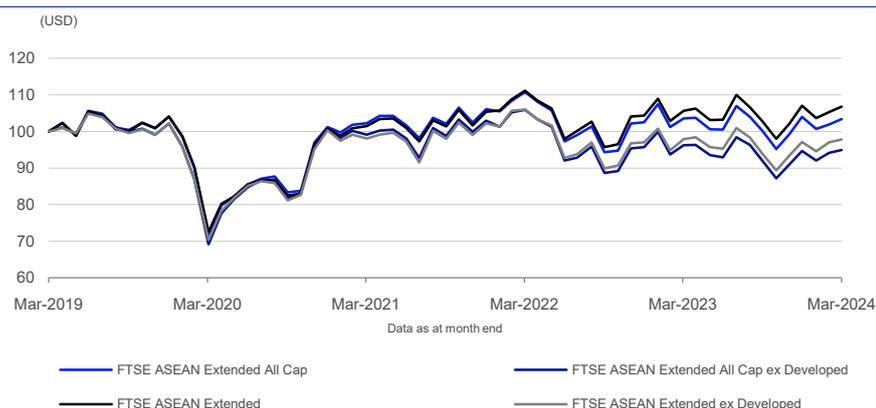
FTSE ASEAN Extended Index Series

Data as at: 29 March 2024

FTSE ASEAN Extended Index Series reflects the performance of stocks from the eligible southeast Asian countries represented in the FTSE Global All Cap Index (GEIS) and the FTSE Frontier Index Series (Frontier). Eligible southeast Asian countries include Indonesia, Malaysia, Philippines, Singapore, Thailand from GEIS and Vietnam from Frontier. The series includes:

- FTSE ASEAN Extended All Cap Index
- FTSE ASEAN Extended Large Cap Index
- FTSE ASEAN Extended Mid Cap Index
- FTSE ASEAN Extended Small Cap Index
- FTSE ASEAN Extended All Cap ex-Developed Index
- FTSE ASEAN Extended Index
- FTSE ASEAN Extended ex-Developed Index
- FTSE ASEAN Extended 60 Index

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 Extended All Cap	-0.6	3.3	-0.6	-0.1	1.1	3.4	0.4	0.7	9.4	11.8	18.4
FTSE ASEAN Extended All Cap ex Developed	0.3	3.2	0.3	-1.4	-4.2	-5.1	-1.4	-1.0	9.6	12.2	18.9
FTSE ASEAN Extended	-0.2	3.9	-0.2	1.1	5.3	6.8	1.7	1.3	9.4	11.7	18.0
FTSE ASEAN Extended ex Developed	0.7	4.2	0.7	-0.1	-0.3	-2.2	-0.1	-0.4	9.5	12.1	18.4

* 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 Extended All Cap	5.6	-17.7	7.1	29.1	-9.0	10.0	-2.8	4.8	-3.3	1.5
FTSE ASEAN Extended All Cap ex Developed	7.3	-18.0	9.5	27.0	-8.8	7.7	-1.6	2.4	-7.1	-1.1
FTSE ASEAN Extended	5.9	-18.3	6.4	30.6	-8.3	9.4	-3.2	4.6	-1.0	2.6
FTSE ASEAN Extended ex Developed	7.3	-18.8	8.8	28.5	-7.9	7.3	-1.8	1.9	-5.1	0.2

FEATURES

Eligible Countries

Eligible southeast Asian countries represented in the FTSE Global All Cap Index (GEIS)- Indonesia, Malaysia, Philippines, Singapore and Thailand and the FTSE Frontier Index Series (Frontier)- Vietnam.

Objective

The indices are 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 indices are investable.

Liquidity

Stocks are screened to ensure that the indices are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indices are calculated based on price and total return methodologies, both real time (FTSE ASEAN Extended 60 Index only) and end-of-day. Net of tax indices are 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ASEAN Extended All Cap	0.0	0.0	0.0	0.1	-11.6	-18.1	-40.8	-43.4
FTSE ASEAN Extended All Cap ex Developed	-0.2	-0.1	-0.1	0.0	-12.2	-19.3	-42.3	-45.0
FTSE ASEAN Extended	0.1	0.2	0.1	0.1	-11.5	-17.1	-40.0	-42.6
FTSE ASEAN Extended ex Developed	0.0	0.0	0.0	0.0	-12.3	-18.4	-41.1	-43.8

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

Drawdown - based on daily data

Top 10 Constituents - FTSE ASEAN Extended All Cap Index

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
DBS Group Holdings	Singapore	Banks	48,401	6.01
Bank Central Asia	Indonesia	Banks	35,190	4.37
Oversea-Chinese Banking	Singapore	Banks	35,095	4.36
Bank Rakyat Indonesia	Indonesia	Banks	26,762	3.32
United Overseas Bank	Singapore	Banks	26,361	3.27
Bank Mandiri	Indonesia	Banks	20,249	2.51
Malayan Banking	Malaysia	Banks	15,128	1.88
Singapore Telecommunications	Singapore	Telecommunications Service Providers	14,087	1.75
PTT	Thailand	Oil Gas and Coal	13,347	1.66
Public Bank BHD	Malaysia	Banks	12,676	1.57
Totals			247,297	30.71

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE ASEAN Extended All Cap			FTSE ASEAN Extended			FTSE ASEAN Extended ex Developed		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	15	20,003	2.48	4	12,770	1.79	3	10,001	2.03
1510	Telecommunications	26	57,147	7.10	20	54,141	7.59	17	37,698	7.66
2010	Health Care	18	25,930	3.22	6	19,372	2.72	6	19,372	3.94
3010	Banks	41	287,485	35.70	30	282,237	39.56	27	172,380	35.02
3020	Financial Services	23	18,862	2.34	10	12,902	1.81	9	7,312	1.49
3030	Insurance	7	2,023	0.25	3	992	0.14	3	992	0.20
3510	Real Estate	86	96,268	11.96	38	74,389	10.43	25	32,480	6.60
4010	Automobiles and Parts	6	9,915	1.23	3	9,574	1.34	2	7,804	1.59
4020	Consumer Products and Services	5	2,075	0.26	1	1,715	0.24	-	-	-
4030	Media	9	2,137	0.27	1	678	0.09	1	678	0.14
4040	Retailers	20	16,545	2.05	8	11,124	1.56	8	11,124	2.26
4050	Travel and Leisure	13	22,597	2.81	8	21,075	2.95	6	10,756	2.19
4510	Food Beverage and Tobacco	52	48,682	6.05	32	41,761	5.85	29	32,547	6.61
4520	Personal Care Drug and Grocery Stores	6	14,636	1.82	4	13,833	1.94	4	13,833	2.81
5010	Construction and Materials	26	11,250	1.40	15	8,287	1.16	15	8,287	1.68
5020	Industrial Goods and Services	46	55,715	6.92	24	49,282	6.91	18	38,753	7.87
5510	Basic Resources	15	16,758	2.08	8	13,808	1.94	8	13,808	2.81
5520	Chemicals	10	14,726	1.83	8	12,778	1.79	8	12,778	2.60
6010	Energy	28	39,718	4.93	15	32,344	4.53	15	32,344	6.57
6510	Utilities	31	42,761	5.31	20	40,447	5.67	18	29,270	5.95
Totals		483	805,234	100.00	258	713,509	100.00	222	492,216	100.00

INFORMATION

Index Universe

FTSE Global Equity Index and FTSE Frontier Index Series

Index Launch

16 January 2023

Base Date

20 March 2009

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day and real-time (FTSE ASEAN Extended 60 Index only)

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, CAD, AUD, HKD, CNY, JPY

Review Dates

The FTSE ASEAN Extended Index Series will replicate all index changes resulting from the FTSE Global Equity Index Series (Semi - Annually) and the FTSE Frontier Index Series index reviews (Annually) for the eligible markets.

Country Breakdown

Country	FTSE ASEAN Extended All Cap			FTSE ASEAN Extended			FTSE ASEAN Extended ex Developed		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Indonesia	77	162,342	20.16	42	147,187	20.63	42	147,187	29.90
Malaysia	81	145,043	18.01	39	122,625	17.19	39	122,625	24.91
Philippines	31	54,848	6.81	24	51,983	7.29	24	51,983	10.56
Singapore	67	239,566	29.75	36	221,293	31.01	-	-	-
Thailand	125	166,552	20.68	50	135,991	19.06	50	135,991	27.63
Vietnam	102	36,883	4.58	67	34,430	4.83	67	34,430	6.99
Totals	483	805,234	100.00	258	713,509	100.00	222	492,216	100.00

Index Characteristics

Attributes	FTSE ASEAN Extended All Cap	FTSE ASEAN Extended	FTSE ASEAN Extended ex Developed
Number of constituents	483	258	222
Net MCap (USDm)	805,234	713,509	492,216
Dividend Yield %	4.16	4.12	3.70
Constituent Sizes (Net MCap USDm)			
Average	1,667	2,766	2,217
Largest	48,401	48,401	35,190
Smallest	9	9	9
Median	574	1,359	988
Weight of Largest Constituent (%)	6.01	6.78	7.15
Top 10 Holdings (% Index MCap)	30.71	34.66	33

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