

STOXX® ASEAN-FIVE SELECT DIVIDEND 50 INDEX

Index description

The STOXX ASEAN-Five Select Dividend 50 Index aims to select 50 high dividend paying companies from the following five ASEAN countries: Indonesia, Malaysia, Philippines, Singapore and Thailand.

Key facts

- » The first dividend concept covering ASEAN countries
- » These five countries also offer a good mix of the know-how of a developed country (Singapore) with the competitive costs and abundant resources and labor of the less-developed countries
- » Liquidity screening ensures the index is suitable as an underlying for financial products

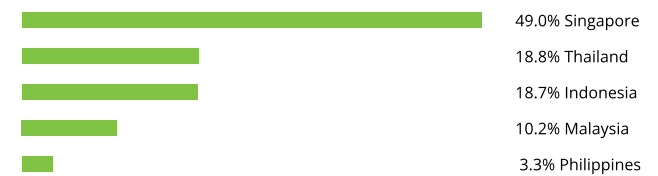
Descriptive statistics

Index	Market cap (JPY bn.)		Components (JPY bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX ASEAN-Five Select Dividend 50 Index	45,911.8	24,411.9	488.2	213.9	2487.4	17.4	10.2	0.1	34.8
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX ASEAN-Five Select Dividend 50 Index	5.7	7.9	13.8	72.2	44.1	N/A	N/A	14.0	20.0	7.7
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX ASEAN-Five Select Dividend 50 Index	9.4	13.1	14.4	14.8	18.0	N/A	N/A	0.6	1.2	0.4
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Correlation					Tracking error (%)				
STOXX ASEAN-Five Select Dividend 50 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX ASEAN-Five Select Dividend 50 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

(JPY, gross return), all data as of Jun. 30, 2023

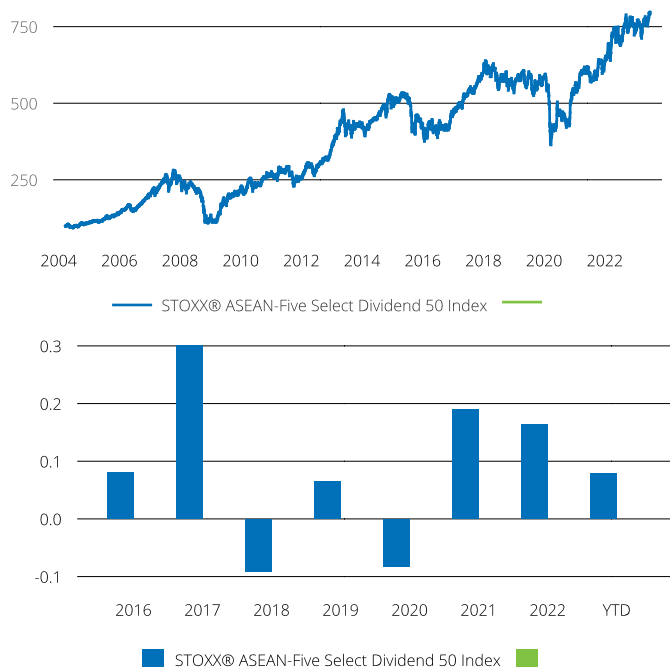
DIVIDEND INDICES

STOXX® ASEAN-FIVE SELECT DIVIDEND 50 INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX ASEAN-Five Select Dividend 50 Index	9.0	9.4	9.0	9.4	1.1	6.4	0.8	1.8
null	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Performance and annual returns⁴



Methodology

The STOXX ASEAN-Five Select Dividend 50 Index is derived from the STOXX Asia Total Market Index (TMI). In the first step, all companies from the following countries are selected: Indonesia, Malaysia, Philippines, Singapore and Thailand. To be included in the index, a company must have a minimum three-month average daily trading volume (3-month ADTV) of 1.5 million US dollars. Stocks with a payout ratio below 0% or higher than 80% and stocks of real estate investment trusts (REITs) are excluded. Finally, all remaining stocks are ranked by their twelve-month historical dividend yield and the top 50 stocks are selected and ranked by their free-float market cap. A 35-70 buffer rule is applied. A cap of 15 companies per country prevents any one country from dominating the index. (Note: there is no minimum requirement). The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0217875571	SXAE5DEG	SXAE5DEG INDEX	.SXAE5DEG
Net Return EUR	CH0217875555	SXAE5DEN	SXAE5DEN INDEX	.SXAE5DEN
Price EUR	CH0217871224	SXAE5DEP	SXAE5DEP INDEX	.SXAE5DEP
Gross Return JPY	CH0217885901	SXAE5DJG	SXAE5DJG INDEX	.SXAE5DJG
Net Return JPY	CH0217885885	SXAE5DJN	SXAE5DJN INDEX	.SXAE5DJN
Price JPY	CH0217883633	SXAE5DJP	SXAE5DJP INDEX	.SXAE5DJP
Gross Return USD	CH0217881975	SXAE5DUG	SXAE5DUG INDEX	.SXAE5DUG
Net Return USD	CH0217875654	SXAE5DUN	SXAE5DUN INDEX	.SXAE5DUN
Price USD	CH0217875639	SXAE5DUP	SXAE5DUP INDEX	.SXAE5DUP

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
Cap factor	10%
No. of components	50
Review frequency	Annually (March)
Calculation/distribution	Price (EUR/JPY), net return (JPY), gross return (JPY): realtime (every
Calculation hours	Realtime: 00:00 am - 6:00 pm CET
Base value/base date	1,000 as of Mar. 31, 2004
History	Available daily back to Mar. 22, 2004
Inception date	Sep. 27, 2013

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Brse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Brse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Brse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX indices, DAX indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Brse Group or their licensors, research partners or data providers.

BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 22, 2004 to Jun. 30, 2023

(JPY, gross return), all data as of Jun. 30, 2023

STOXX® ASEAN-FIVE SELECT DIVIDEND 50 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
DBS Group Holdings Ltd.	Banks	Singapore	10.19
Oversea-Chinese Banking Corp.	Banks	Singapore	9.97
United Overseas Bank Ltd.	Banks	Singapore	9.95
PTT PCL	Energy	Thailand	7.81
PT TELKOM INDONESIA TBK	Telecommunications	Indonesia	7.49
Jardine Matheson Holdings Ltd.	Industrial Goods & Services	Singapore	6.23
Astra International Tbk PT	Automobiles & Parts	Indonesia	5.40
Wilmar International Ltd.	Food, Beverage & Tobacco	Singapore	4.75
PTT Exploration & Production P	Energy	Thailand	3.60
CIMB Group Holdings Bhd	Banks	Malaysia	3.53

⁵ Based on the composition as of Jun. 30, 2023