

STOXX ASEAN SELECT DIVIDEND 30

Index description

The STOXX ASEAN Select Dividend 30 Index selects high dividend paying companies from the following ASEAN countries: Malaysia, Philippines, Thailand, Vietnam, Singapore and Indonesia. The index consists of 30 components.

Key facts

» For better diversification, the number of components from each country is limited, preventing any one country from dominating the index.

» The GDP of the six ASEAN countries selected for this index is expected to grow at a much higher rate than developed nations over the next few years. These six nations also offer a good mix of the know-how of a developed country (Singapore) with the competitive costs and abundant resources and labor of less-developed nations.

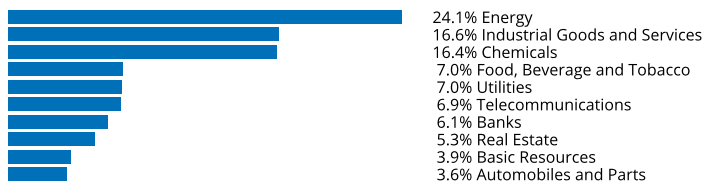
» The index shows a net dividend yield higher than STOXX Asia Total Market Index, highlighting that a dividend strategy for ASEAN makes sense in an environment where developed and BRIC economies are showing poor performance.

» By incorporating a liquidity screening, the index is suited as an underlying for financial products. The index contains a 20-40 buffer rule.

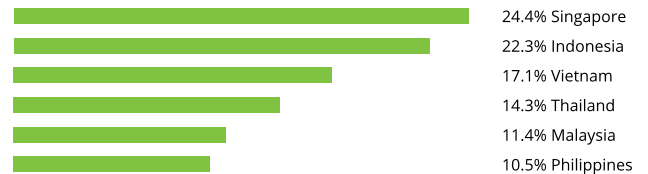
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX ASEAN Select Dividend 30 | N/A | 1.1 | 0.0 | 0.0 | 0.0 | 0.0 | 4.3 | 2.3 | 84.5 |
| STOXX Asia Total Market | 16,557.3 | 11,147.5 | 2.2 | 0.4 | 418.5 | 0.0 | 3.8 | 0.0 | 4.4 |

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 Select Dividend 30 | -1.7 | 5.9 | 3.6 | 33.3 | 4.5 | N/A | N/A | 3.7 | 10.1 | 0.9 |
| STOXX Asia Total Market | -3.4 | 14.2 | 8.0 | 14.2 | 15.1 | N/A | N/A | 8.1 | 4.6 | 2.9 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| STOXX ASEAN Select Dividend 30 | N/A | N/A | 12.4 | 13.2 | 16.2 | N/A | N/A | 0.1 | 0.7 | 0.0 |
| STOXX Asia Total Market | N/A | N/A | 13.7 | 13.9 | 14.9 | N/A | N/A | 0.4 | 0.3 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX ASEAN Select Dividend 30 | 0.6 | 0.6 | 0.6 | 0.6 | 0.7 | 9.3 | 10.3 | 11.2 | 12.3 | 12.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX ASEAN Select Dividend 30 | 0.5 | 0.6 | 0.6 | 0.6 | 0.7 | 1.9 | -0.5 | -0.4 | 0.4 | -0.2 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

(USD, net return), all data as of Aug. 31, 2023

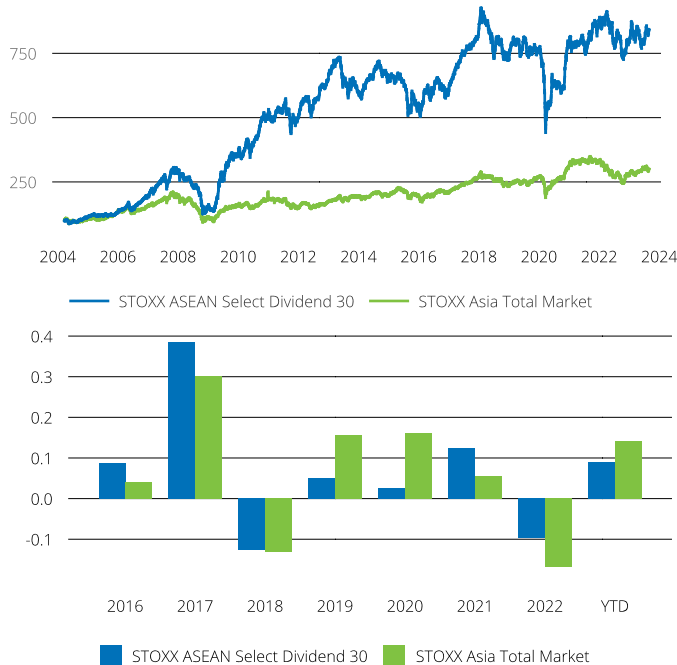
DIVIDEND INDICES

STOXX ASEAN SELECT DIVIDEND 30

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 Select Dividend 30 | 9.0 | 11.6 | 8.0 | 11.6 | 1.3 | 7.4 | 0.8 | 12.8 |
| STOXX Asia Total Market | 8.1 | 7.1 | 7.4 | 6.9 | 0.9 | 2.2 | 0.6 | 0.0 |

Performance and annual returns⁴



Methodology

The STOXX ASEAN Select Dividend 30 Index is derived from the STOXX Asia Total Market Index (TMI). In a first step, all companies from the following countries are selected: Malaysia, Philippines, Vietnam, Thailand, Singapore and Indonesia.

To be included in the index, a company must have a minimum three-month average daily trading volume (3M ADTV) of USD2 mn. Excluded are stocks that have a payout ratio higher than 80% and stocks of real estate investment trusts (REITs). Vietnamese stocks whose foreign investment capacities are below 4% are excluded as well.

Finally, all remaining stocks are ranked by their 12-month historical dividend yield. The top 30 stocks are selected by applying a 20-40 buffer rule.

A cap of maximum 7 companies per countries (5 for Thailand) is allowed to

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|---------------|-----------|
| Gross Return USD | CH0271025550 | SXAE3DGV | | .SXAE3DGV |
| Price EUR | CH0271009547 | SXAE3DP | SXAE3DP INDEX | .SXAE3DP |
| Net Return EUR | CH0271010149 | SXAE3DR | | .SXAE3DR |
| Gross Return EUR | CH0271010164 | SXAE3DGR | | .SXAE3DGR |
| Price USD | CH0271010206 | SXAE3DL | SXAE3DL INDEX | .SXAE3DL |
| Net Return USD | CH0271025220 | SXAE3DV | | .SXAE3DV |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Equally weighted before capping |
| Cap factor | Thailand at 15% |
| No. of components | Fixed, 30 |
| Review frequency | Quarterly, in Mar., Jun., Sep., Dec. |
| Calculation/distribution | Price, net and gross return in EUR and USD |
| Calculation hours | Realtime: 00:01 - 18:00 CET |
| Base value/base date | 100 as of Mar. 31, 2004 |
| History | Available from Mar. 22, 2004 |
| Inception date | Mar. 12, 2015 |

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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 22, 2004 to Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

STOXX ASEAN SELECT DIVIDEND 30

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|-------------------------------|-------------|------------|
| UMS HOLDINGS | Industrial Goods and Services | Singapore | 4.32 |
| INDO TAMBANGRAYA MEGAH | Energy | Indonesia | 4.26 |
| ADARO ENERGY INDONESIA TBK PT | Energy | Indonesia | 4.21 |
| Sime Darby Bhd | Industrial Goods and Services | Malaysia | 3.97 |
| PETRONAS CHEMICALS GP. | Chemicals | Malaysia | 3.91 |
| United Tractors Tbk PT | Basic Resources | Indonesia | 3.86 |
| FIRST RESOURCES | Food, Beverage and Tobacco | Singapore | 3.74 |
| Globe Telecom Inc | Telecommunications | Philippines | 3.68 |
| HARUM ENERGY | Energy | Indonesia | 3.65 |
| MANILA ELECTRIC | Utilities | Philippines | 3.65 |

⁵ Based on the composition as of Aug. 31, 2023