

# FTSE Bursa Malaysia KLCI

Data as at: 29 July 2022

Malaysia's headline index, the Kuala Lumpur Composite Index (KLCI) is now enhanced and known as FTSE Bursa Malaysia KLCI. Part of the FTSE Bursa Malaysia Index Series, the 30 stocks tradable index is representative, liquid and transparent providing domestic and international investors with an enhanced index to access the Malaysian market.

## 5-Year Performance - Capital Return



## Performance and Volatility - Capital Return

Index (MYR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Bursa Malaysia KLCI	-6.8	-1.3	-4.8	-0.2	-8.7	-15.2	-3.0	-3.2	11.6	15.9	12.3
FTSE Bursa Malaysia EMAS	-7.5	-2.5	-6.3	-3.4	-8.5	-15.5	-2.9	-3.3	11.2	16.5	12.9

\* 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 - Capital Return

Index % (MYR)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Bursa Malaysia KLCI	10.3	10.5	-5.7	-3.9	-3.0	9.4	-5.9	-6.0	2.4	-3.7
FTSE Bursa Malaysia EMAS	9.0	12.4	-6.1	-2.3	-2.8	12.9	-10.9	-1.8	3.9	-3.9

## Return/Risk Ratio and Drawdown - Capital Return

Index (MYR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Bursa Malaysia KLCI	-0.1	-0.2	-0.3	-0.1	-12.8	-25.7	-35.6	-35.6
FTSE Bursa Malaysia EMAS	-0.4	-0.2	-0.3	0.0	-15.2	-29.2	-38.6	-38.6

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

Drawdown - based on daily data

## FEATURES

### Coverage

The FTSE Bursa Malaysia KLCI represents the top 30 companies by market capitalization on the Bursa Malaysia Main Market that pass the relevant investability screens. It is the headline index of the FTSE Bursa Malaysia 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 rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

### Industry Classification Benchmark

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

### Top 10 Constituents

Constituent	ICB Sector	Net MCap (MYRm)	Wgt %
Public Bank BHD	Banks	65,822	14.22
Malayan Banking	Banks	62,887	13.59
CIMB Group Holdings	Banks	34,546	7.46
Tenaga Nasional	Electricity	26,571	5.74
PETRONAS Chemicals Group Bhd	Chemicals	25,077	5.42
Press Metal Aluminium Holdings	Industrial Metals and Mining	17,079	3.69
IHH Healthcare	Health Care Providers	16,799	3.63
Sime Darby Plantation	Food Producers	15,610	3.37
Hong Leong Bank	Banks	13,926	3.01
Axiata Group Bhd	Telecommunications Service Providers	13,298	2.87
<b>Totals</b>		<b>291,615</b>	<b>63.01</b>

### ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Bursa Malaysia KLCI			FTSE Bursa Malaysia EMAS		
		No. of Cons	Net MCap (MYRm)	Wgt %	No. of Cons	Net MCap (MYRm)	Wgt %
1010	Technology	1	7,839	1.69	23	29,147	4.49
1510	Telecommunications	4	43,059	9.30	6	47,638	7.33
2010	Health Care	3	26,443	5.71	11	32,466	5.00
3010	Banks	6	190,931	41.26	9	204,233	31.43
3020	Financial Services	-	-	-	6	6,352	0.98
3030	Insurance	-	-	-	2	1,579	0.24
3510	Real Estate	-	-	-	22	14,606	2.25
4010	Automobiles and Parts	-	-	-	3	2,807	0.43
4020	Consumer Products and Services	-	-	-	15	3,823	0.59
4030	Media	-	-	-	4	1,986	0.31
4040	Retailers	1	4,763	1.03	10	8,488	1.31
4050	Travel and Leisure	2	18,976	4.10	5	21,237	3.27
4510	Food Beverage and Tobacco	5	56,718	12.26	39	83,506	12.85
4520	Personal Care Drug and Grocery Stores	-	-	-	3	330	0.05
5010	Construction and Materials	-	-	-	31	21,354	3.29
5020	Industrial Goods and Services	2	20,697	4.47	56	56,037	8.62
5510	Basic Resources	1	17,079	3.69	17	21,160	3.26
5520	Chemicals	1	25,077	5.42	7	27,278	4.20
6010	Energy	2	14,874	3.21	18	23,107	3.56
6510	Utilities	2	36,345	7.85	9	42,722	6.57
<b>Totals</b>		<b>30</b>	<b>462,802</b>	<b>100.00</b>	<b>296</b>	<b>649,857</b>	<b>100.00</b>

### Index Characteristics

Attributes	FTSE Bursa Malaysia KLCI	FTSE Bursa Malaysia EMAS
Number of constituents	30	296
Net MCap (MYRm)	462,802	649,857
Dividend Yield %	4.58	4.10
Constituent Sizes (Net MCap MYRm)		
Average	15,427	2,195
Largest	65,822	65,822
Smallest	4,398	33
Median	10,860	290
Weight of Largest Constituent (%)	14.22	10.13
Top 10 Holdings (% Index MCap)	63.01	44.87

### INFORMATION

#### Index Universe

Bursa Malaysia Main Market

#### Index Launch

Original launch date: 4 April 1986

Transition to FTSE: 6 July 2009

#### Base Date

1 January 1977

#### Base Value

100

#### Investability Screen

Free-float adjusted and liquidity screened

#### Index Calculation

Real-time and end-of-day indices available

#### End-of-Day Distribution

Via FTP and email

#### Currency

MYR, EUR, GBP, USD and JPY

#### Review Dates

Semi-annually in June and December

#### Historical Data

Available from January 1995



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