

# FTSE Philippines Index (USD)

Data as at: 30 May 2025

The FTSE Philippines Index is part of a range of indexes designed to help Asia investors benchmark their investments. The FTSE Philippines index is a market-capitalisation weighted index representing the performance of Philippine large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

## 10-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 Philippines	12.8	5.3	5.9	10.1	0.9	21.7	0.3	4.0	20.1	18.8	21.1
FTSE Philippines USD Net Tax	12.2	4.7	5.4	9.2	-1.3	18.0	-0.4	3.4	20.1	18.8	21.1

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Philippines	-6.7	-5.0	26.3	-16.0	9.7	-0.8	-3.1	-13.4	5.5	0.1
FTSE Philippines USD Net Tax	-7.2	-5.5	25.7	-16.4	9.2	-1.3	-3.5	-13.8	4.8	-0.7

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Philippines	0.6	0.1	0.2	0.0		-24.4	-25.8	-32.3	-47.1
FTSE Philippines USD Net Tax	0.5	0.0	0.2	-0.1		-24.5	-25.9	-32.6	-47.7

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

Drawdown – based on daily data

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

### 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 indexes are 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 price and total return methodologies, both real time and end-of-day. A net of tax version of the index is 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
International Container Terminal Service	Industrial Transportation	8,037	16.33
BDO Unibank	Banks	6,858	13.93
Bank of The Philippine Islands	Banks	5,245	10.65
SM Prime Hldgs	Real Estate Investment and Services Development	4,297	8.73
Ayala Corporation	Real Estate Investment and Services Development	3,324	6.75
Ayala Land	Real Estate Investment and Services Development	2,992	6.08
Manila Electric	Electricity	2,587	5.26
Metropolitan Bank & Trust	Banks	2,371	4.82
PLDT	Telecommunications Service Providers	1,985	4.03
Jollibee Foods	Travel and Leisure	1,792	3.64
Totals		39,488	80.22

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	3	3,878	7.88
3010	Banks	4	15,086	30.65
3510	Real Estate	4	10,898	22.14
4010	Automobiles and Parts	1	966	1.96
4050	Travel and Leisure	2	2,110	4.29
4510	Food Beverage and Tobacco	2	2,282	4.64
4520	Personal Care Drug and Grocery Stores	1	542	1.10
5020	Industrial Goods and Services	2	9,109	18.50
6010	Energy	2	1,322	2.68
6510	Utilities	2	3,032	6.16
Totals		23	49,224	100.00

Index Characteristics

Attributes	FTSE Philippines
Number of constituents	23
Dividend Yield %	3.76
Constituent (Wgt %)	
Average	4.35
Largest	16.33
Median	2.18
Top 10 Holdings (Wgt %)	80.22

INFORMATION

Index Universe

FTSE All-World Index

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

History

Available from May 2000

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