

# FTSE BURSA MALAYSIA INDEX SERIES

FTSE Bursa Malaysia Large 30 Index Review Changes Overview - December 2008



## FTSE Asia Research December 2008

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*Astro All Asia Networks will account for 0.73 per cent of the turnover for the FTSE Bursa Malaysia Large 30 Index*

*KNM Group before the Index rebalance accounted for 0.51 per cent of the FTSE Bursa Malaysia Large 30 Index*

### Review Overview

The FTSE Bursa Malaysia Large 30 Index is the headline index of the FTSE Bursa Malaysia Index Series representing the top 30 companies by market capitalisation on Bursa Malaysia Main Board. The FTSE Bursa Malaysia Index Series is reviewed semi-annually in June and December to ensure the Indices remain representative of the underlying Malaysia market.

Following the December review, the FTSE Bursa Malaysia Advisory Committee has approved the following changes to the FTSE Bursa Malaysia Large 30 Index. Effective on Monday 22 December 2008, Astro All Asia Networks will be included in the FTSE Bursa Malaysia Large 30 Index, replacing KNM Group. The total two-way index turnover will be 1.45 per cent.

The FTSE Bursa Malaysia Large 30 Index Reserve List contains the next 5 highest ranked companies by full market capitalisation – Hong Leong Financial Group, Gamuda, Sarawak Energy, Batu Kawan and Fraser and Neave Holdings.

An overview of the changes are highlighted below:

**Table One: FTSE Bursa Malaysia Large 30 Index Constituent Weightings**

Rank	Constituent Name	Subsector Name	Weight in Index before change (%)	Weight in Index after change (%)	Change in Weight (%)	Turnover (2-Way) (%)
1	Public Bank	Banks	11.85	11.82	-0.03	0.03
2	Sime Darby	Diversified Industrials	9.71	9.69	-0.02	0.02
3	Bumiputra-Commerce Holdings	Banks	8.23	8.21	-0.02	0.02
4	Malayan Banking	Banks	7.83	7.81	-0.02	0.02
5	Tenaga Nasional	Electricity	7.79	7.77	-0.02	0.02
6	IOI	Farming & Fishing	5.98	5.97	-0.01	0.01
7	MISC	Marine Transportation	5.15	5.14	-0.01	0.01
8	Genting	Hotels	4.27	4.26	-0.01	0.01
9	TM International	Mobile Telecommunications	3.99	3.98	-0.01	0.01
10	Telekom Malaysia	Fixed Line Telecoms	3.28	3.27	-0.01	0.01
11	Digi.com	Mobile Telecommunications	2.61	2.60	-0.01	0.01
12	Resorts World	Hotels	2.60	2.59	-0.01	0.01
13	British American Tobacco (Malaysia)	Tobacco	2.46	2.45	-0.01	0.01
14	Petronas Gas	Gas Distribution	2.37	2.36	-0.01	0.01
15	YTL Corp	Building Materials & Fix.	2.36	2.35	-0.01	0.01
16	Plus Expressways	Transportation Services	2.32	2.32	-0.01	0.01
17	PPB Group	Food Products	2.09	2.08	0.00	0.00
18	AMMB Holdings	Specialty Finance	1.92	1.92	0.00	0.00
19	Berjaya Sports Toto	Gambling	1.87	1.87	0.00	0.00
20	Kuala Lumpur Kepong	Farming & Fishing	1.84	1.84	0.00	0.00
21	YTL Power International	Water	1.69	1.69	0.00	0.00
22	UMW Holdings	Automobiles	1.60	1.60	0.00	0.00
23	Hong Leong Bank	Banks	1.29	1.28	0.00	0.00
24	Tanjong	Gambling	1.11	1.11	0.00	0.00
25	Petronas Dagangan	Integrated Oil & Gas	0.83	0.83	0.00	0.00
26	Astro All Asia Networks	Broadcasting & Ent.	-	0.73	0.73	0.73
27	Parkson Holdings	Steel	0.72	0.72	0.00	0.00
28	RHB Capital	Banks	0.67	0.67	0.00	0.00
29	Malaysia Airline System	Airlines	0.55	0.55	0.00	0.00
30	MMC	Diversified Industrials	0.53	0.53	0.00	0.00
-	KNM Group	Industrial Machinery	0.51	-	-0.51	0.51
	<b>Total</b>	<b>-</b>	<b>100.00</b>	<b>100.00</b>	<b>-</b>	<b>1.45</b>

Source: FTSE Group, data as at 12<sup>th</sup> December 2008

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**Table Two: Sector Breakdown**

Media will see the largest change in Index weighting, up 0.73 per cent due to the addition of Astro All Asia Networks

Industrial Engineering will see the largest fall in Index weighting, down -0.51 per cent due to the removal of KNM Group

Industry/Sector Name	Number of Constituents after inclusion	Change in Constituents	Weight in Index before inclusion (%)	Weight in Index after inclusion (%)	Change in Weight (%)	Turnover (2-Way) (%)
Oil & Gas	1	0	0.83	0.83	0.00	0.00
Oil & Gas Producers	1	0	0.83	0.83	0.00	0.00
Basic Materials	1	0	0.72	0.72	0.00	0.00
Industrial Metals	1	0	0.72	0.72	0.00	0.00
Industrials	5	-1	20.58	20.03	-0.55	0.55
Construction & Materials	1	0	2.36	2.35	-0.01	0.01
General Industrials	2	0	10.24	10.22	-0.02	0.02
Industrial Engineering	0	-1	0.51	0.00	-0.51	0.51
Industrial Transportation	2	0	7.47	7.46	-0.02	0.02
Consumer Goods	5	0	13.97	13.94	-0.03	0.03
Automobiles & Parts	1	0	1.60	1.60	0.00	0.00
Food Producers	3	0	9.91	9.89	-0.02	0.02
Tobacco	1	0	2.46	2.45	-0.01	0.01
Consumer Services	6	1	10.39	11.09	0.70	0.75
Media	1	1	0.00	0.73	0.73	0.73
Travel & Leisure	5	0	10.39	10.37	-0.02	0.02
Telecommunications	3	0	9.88	9.86	-0.02	0.02
Fixed Line Telecommunications	1	0	3.28	3.27	-0.01	0.01
Mobile Telecommunications	2	0	6.60	6.59	-0.01	0.01
Utilities	3	0	11.85	11.83	-0.03	0.03
Electricity	1	0	7.79	7.77	-0.02	0.02
Gas, Water & Multiutilities	2	0	4.06	4.05	-0.01	0.01
Financials	6	0	31.78	31.71	-0.07	0.07
Banks	5	0	29.86	29.79	-0.07	0.07
General Financial	1	0	1.92	1.92	0.00	0.00
<b>Total</b>	<b>30</b>	<b>2</b>	<b>100.00</b>	<b>100.00</b>	<b>-</b>	<b>1.45</b>

Source: FTSE Group, data as at 12<sup>th</sup> December 2008

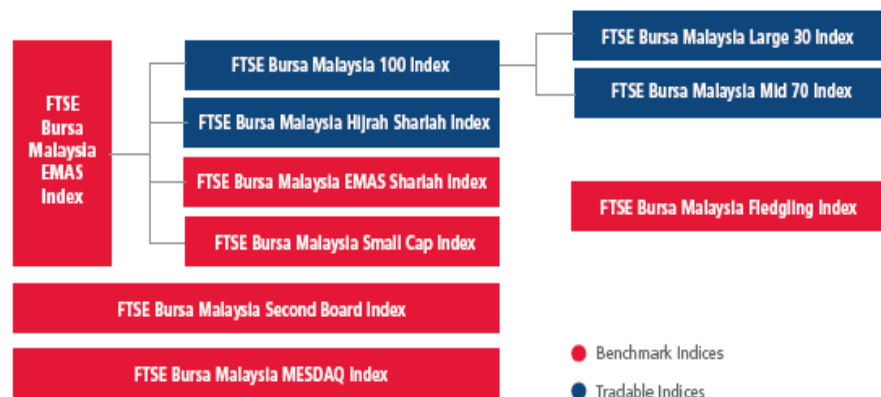
After the FTSE Bursa Malaysia Large 30 Index review changes have been applied, the estimated tracking error and estimated correlation to the FTSE Bursa Malaysia EMAS Index will be 2.79 per cent and 0.9864 respectively

**Table Three: FTSE Bursa Malaysia Large 30 Index Estimates Data**

Index	Estimated Volatility (%)	Estimated Correlation	Estimated Tracking Error (%)	Estimated Beta
FTSE Bursa Malaysia Large 30 Index	16.24	0.9864	2.79	0.95
FTSE Bursa Malaysia EMAS Index	16.84	1.0000	-	1.00

Source: FTSE Group / Estimates data provided by emapplications.com, data as at 12<sup>th</sup> December 2008

## FTSE Bursa Malaysia Index Series Family Tree



# FTSE BURSA MALAYSIA INDEX SERIES

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