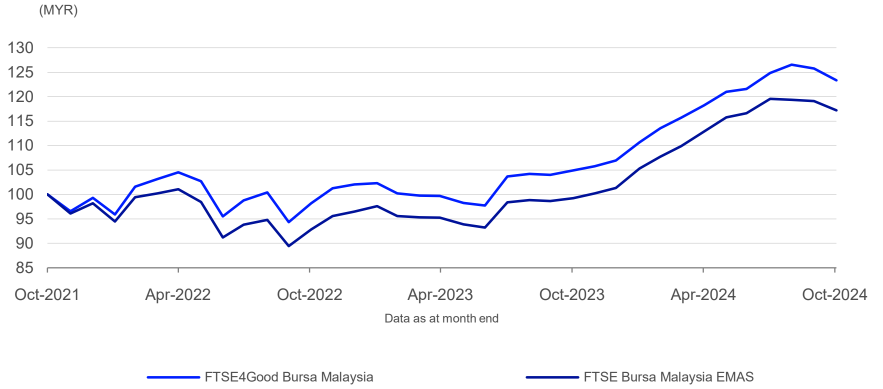
FTSE4Good Bursa Malaysia Index

Data as at: 31 October 2024

The FTSE4Good Bursa Malaysia Index constituents are selected from the constituents of the FTSE Bursa Malaysia EMAS Index, screened in accordance with transparent and defined Environmental, Social and Governance (ESG) criteria. The index has been designed to identify Malaysian companies with recognised corporate responsibility practices, expanding the range of the benchmarks of the FTSE Bursa Malaysia Index Series for the Malaysian Markets.

3-Year Performance - Total Return



Performance and Volatility - Total Return

Index (MYR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE4Good Bursa Malaysia	-1.2	4.3	15.4	17.6	23.3	33.0	7.2	5.9	10.0	9.7	11.8
FTSE Bursa Malaysia EMAS	-2.0	3.8	15.6	18.0	17.2	27.8	5.4	5.0	10.2	10.0	12.4

* 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 % (MYR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE4Good Bursa Malaysia	0.0	-0.2	-0.7	17.6	-4.4	-2.1	5.8	1.1	2.8	4.8
FTSE Bursa Malaysia EMAS	-3.3	0.6	0.1	16.4	-8.2	1.4	7.0	-0.4	-1.7	5.0

Return/Risk Ratio and Drawdown - Total Return

Index (MYR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Bursa Malaysia	1.8	0.8	0.5	0.3	-7.6	-11.2	-25.5	-33.4
FTSE Bursa Malaysia EMAS	1.8	0.6	0.4	0.3	-8.4	-13.6	-27.5	-34.2

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

FEATURES

Transparency

Index governance is overseen by the independent FTSE ESG Russell Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

Criteria

Companies need to meet a variety of ESG criteria to meet the inclusion requirements – please see www.ftserussell.com for details.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

Availability

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

Industry Classification Benchmark (ICB)

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

Top 10 Constituents (by MCap)

Constituent	ICB Sector	Net MCap (MYRm)	Wgt %
Malayan Banking	Banks	79,596	10.93
CIMB Group Holdings	Banks	66,543	9.14
Public Bank BHD	Banks	65,563	9.00
Tenaga Nasional	Electricity	64,260	8.83
Gamuda	Construction and Materials	21,269	2.92
Telekom Malaysia	Telecommunications Service Providers	19,900	2.73
Press Metal Aluminium Holdings	Industrial Metals and Mining	17,521	2.41
SD Guthrie	Food Producers	16,719	2.30
Petronas Gas	Gas Water and Multi-utilities	16,634	2.28
MISC	Industrial Transportation	16,065	2.21
Totals		**384,070**	**52.75**

Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (MYRm)	Wgt %
10	Technology	10	20,402	2.80
15	Telecommunications	5	54,644	7.50
20	Health Care	5	14,765	2.03
30	Financials	16	277,096	38.06
35	Real Estate	12	24,765	3.40
40	Consumer Discretionary	16	33,006	4.53
45	Consumer Staples	11	55,137	7.57
50	Industrials	20	75,703	10.40
55	Basic Materials	6	47,316	6.50
60	Energy	14	26,115	3.59
65	Utilities	5	99,192	13.62
Totals		**120**	**728,142**	**100.00**

Index Characteristics

Attributes	FTSE4Good Bursa Malaysia
Number of constituents	120
Net MCap (MYRm)	728,142
Constituent Sizes (Net MCap MYRm)	
Average	6,068
Largest	79,596
Smallest	43
Median	1,495
Weight of Largest Constituent (%)	10.93
Top 10 Holdings (% Index MCap)	52.75

INFORMATION

Index Universe

Top 200 Malaysian stocks in the FTSE Bursa Malaysia EMAS Index

Index Launch

22 December 2014

Base Date

31 December 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

MYR

Review Dates

Semi-annually in June and December

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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