

FTSE Bursa Malaysia MidS Cap Shariah Index

Data as at: 31 October 2024

The FTSE Bursa Malaysia MidS Cap Shariah Index consists of all constituents of the FTSE Bursa Malaysia MidS Cap Index that are Shariah compliant according to the SAC screening methodology.

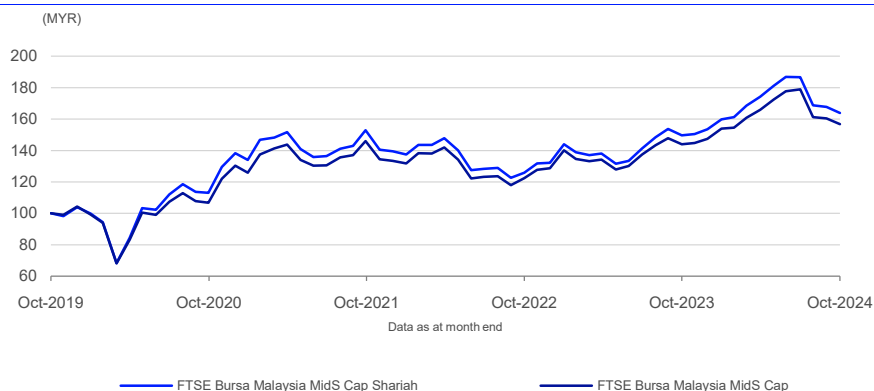
FTSE Bursa Malaysia Shariah Screening Methodology

The FTSE Bursa Malaysia Shariah Indexes apply the principles set out by the SAC in the design of this index.

The general criteria stipulate that Shariah-compliant companies must not be involved in any of the following core activities: financial services based on riba (interest); gambling; manufacture or sale of non-halal products or related products; conventional insurance; entertainment activities that are non-permissible according to Shariah; manufacture or sale of tobacco-based products or related products; stockbroking or share trading in Shariah non-compliant securities; and, other activities deemed non-permissible according to Shariah.

Further details on the SAC can be obtained from the Securities Commission website at www.sc.com.my.

5-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
FTSE Bursa Malaysia MidS Cap Shariah	-12.2	-5.9	6.8	9.6	7.3	64.0	2.4	10.4	15.5	14.7	25.4
FTSE Bursa Malaysia MidS Cap	-12.4	-5.5	6.4	8.9	7.3	56.8	2.4	9.4	15.0	14.3	24.9

* 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 - Total Return

Index % (MYR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Bursa Malaysia MidS Cap Shariah	-6.8	12.6	-5.6	14.1	-30.6	32.8	33.2	0.8	-5.2	16.2
FTSE Bursa Malaysia MidS Cap	-4.0	7.6	-3.6	17.6	-30.0	34.6	24.9	2.3	-3.5	14.5

FEATURES

Objective

The index is designed for use in the creation of Shariah-compliant investment products and as a 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 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.

Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Total Return

Index (MYR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Bursa Malaysia MidS Cap Shariah	0.6	0.2	0.4	0.2	-15.9	-21.2	-48.4	-53.8
FTSE Bursa Malaysia MidS Cap	0.6	0.2	0.4	0.2	-15.4	-20.5	-47.9	-52.2

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (MYRm)	Wgt %
Kelington Group	Construction and Materials	1,497	2.62
Uchi Technologies	Electronic and Electrical Equipment	1,428	2.50
Tanco Holdings	Real Estate Investment and Services Development	1,198	2.10
MBM Resources	Automobiles and Parts	1,191	2.09
Dagang NeXchange	Software and Computer Services	1,050	1.84
Cahya Mata Sarawak	Construction and Materials	1,048	1.84
AEON (M)	Retailers	990	1.73
Ta Ann Holdings	Food Producers	981	1.72
RCE Capital	Finance and Credit Services	968	1.70
Hibiscus Petroleum	Oil Gas and Coal	955	1.67
Totals		11,306	19.80

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (MYRm)	Wgt %
1010	Technology	15	5,796	10.15
1510	Telecommunications	3	752	1.32
2010	Health Care	6	1,526	2.67
3020	Financial Services	1	968	1.70
3510	Real Estate	17	6,809	11.93
4010	Automobiles and Parts	2	1,572	2.75
4020	Consumer Products and Services	6	1,566	2.74
4030	Media	1	153	0.27
4040	Retailers	7	1,603	2.81
4050	Travel and Leisure	7	1,473	2.58
4510	Food Beverage and Tobacco	19	6,415	11.24
4520	Personal Care Drug and Grocery Stores	3	764	1.34
5010	Construction and Materials	22	8,781	15.38
5020	Industrial Goods and Services	29	10,192	17.85
5510	Basic Resources	8	2,195	3.85
5520	Chemicals	3	958	1.68
6010	Energy	15	4,584	8.03
6510	Utilities	2	983	1.72
Totals		166	57,088	100.00

INFORMATION

Index Universe

FTSE Bursa Malaysia MidS Cap Index

Index Launch

15 May 2017

Base Date

31 March 2006

Base Value

6000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time (calculated every 60 seconds) 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

Bursa Malaysia Contact

infoservices@bursamalaysia.com

Index Characteristics

Attributes	FTSE Bursa Malaysia MidS Cap Shariah	FTSE Bursa Malaysia MidS Cap
Number of constituents	166	189
Net MCap (MYRm)	57,088	66,078
Constituent Sizes (Net MCap MYRm)		
Average	344	350
Largest	1,497	1,497
Smallest	43	43
Median	243	243
Weight of Largest Constituent (%)	2.62	2.27
Top 10 Holdings (% Index MCap)	19.80	17.92



© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv®", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Bursa Malaysia is a trade mark of Bursa Malaysia ("Partner"). All rights in and to the FTSE Bursa Malaysia Index Series ("Index") vest in FTSE Russell® and/or its relevant Partner(s).

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659