

FTSE Bursa Malaysia Index Series

Data as at: 31 October 2024

FTSE Group has partnered with Bursa Malaysia to create the definitive family of indices for the Malaysian market - the FTSE Bursa Malaysia Index Series. All Malaysian companies listed on Bursa Malaysia's Main Market and ACE Market are eligible for inclusion, subject to passing the FTSE international standards of liquidity and investability.

The series divides the market into size segments (all cap, large cap, mid cap, small cap and fledgling), and includes Shariah-compliant indices, as well as themed indices representing the palm oil plantation sector. Tradable and benchmark indices within the series are listed below. See the relevant index factsheet for further information.

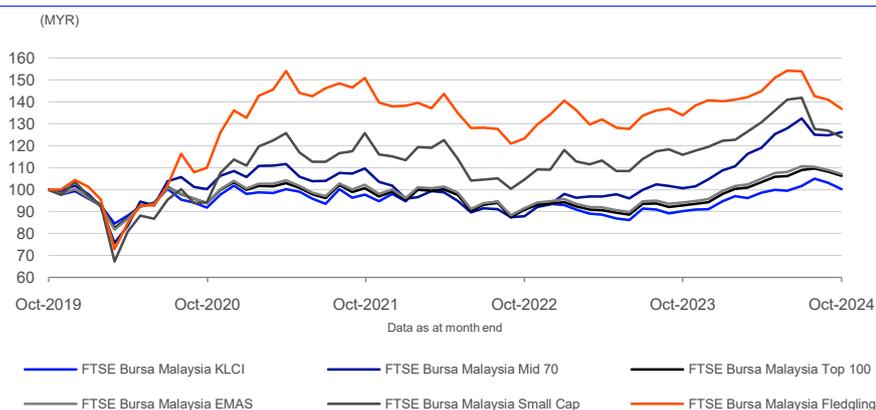
Tradable Indices

- FTSE Bursa Malaysia KLCI - 30 largest companies in FTSE Bursa Malaysia EMAS Index (FBMEMAS) by full market capitalisation.
- FTSE Bursa Malaysia Mid 70 Index - next 70 companies in FBMEMAS.
- FTSE Bursa Malaysia Top 100 Index - sum of constituents in the above two indices.
- FTSE Bursa Malaysia Hijrah Shariah Index - 30 largest Shariah-compliant companies in FBMEMAS screened by Yasaar Ltd and the Securities Commission's Shariah Advisory Council (SAC).
- FTSE Bursa Malaysia Asian Palm Oil Plantation Index (USD and MYR) - companies earning a substantial proportion of revenue from palm oil activities in the Asia Pacific Region.

Benchmark Indices

- The FTSE Bursa Malaysia EMAS Index - constituents of the FTSE Bursa Malaysia Top 100 Index and FTSE Bursa Malaysia Small Cap Index.
- FTSE Bursa Malaysia EMAS Industry Indices - 10 Industries, 19 Supersectors and 39 Sectors.
- FTSE Bursa Malaysia Small Cap Index - top 98% of the Bursa Malaysia Main Market excluding FTSE Bursa Malaysia Top 100 Index constituents.
- FTSE Bursa Malaysia EMAS Shariah Index - Shariah-compliant constituents of the FBMEMAS that meet the screening requirements of the SAC.
- FTSE Bursa Malaysia ACE Index - all eligible companies listed on the ACE Market.
- FTSE Bursa Malaysia Palm Oil Plantation Index - based on FBMEMAS and comprising companies earning a substantial proportion of revenue from palm oil activities.

5-Year Performance - Capital Return



FEATURES

Coverage

The FTSE Bursa Malaysia Index Series includes ICB industry, supersector and sector indexes and indexes representing large cap, mid cap, small cap, fledgling and ACE constituents.

Objective

Indexes in the FTSE Bursa Malaysia Index Series are designed for the creation of index tracking funds, derivatives, Exchange Traded Funds (ETFs), and as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the indexes.

Liquidity

Stocks are screened to ensure that the index is tradable (this does not apply to the FTSE Bursa Malaysia Fledgling Index and the FTSE Bursa Malaysia ACE Index).

Transparency

Index methodologies are freely available on the FTSE Russell website.

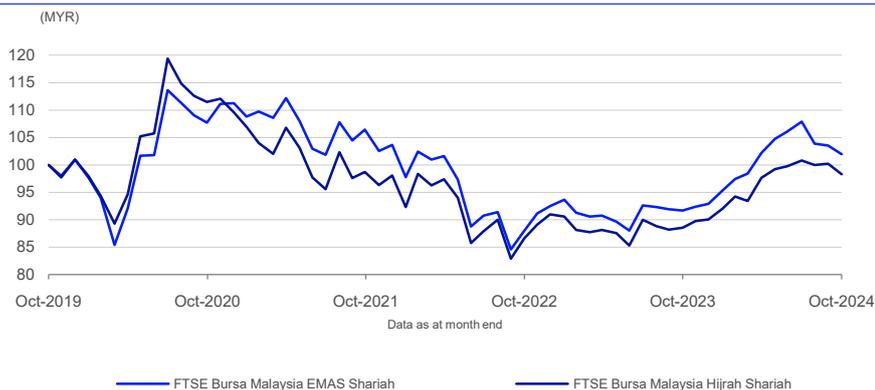
Availability

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

Global Sector Classification

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

5-Year Performance - Shariah Indices - Capital Return



3-Year Correlation

	FTSE Bursa Malaysia KLCI	FTSE Bursa Malaysia Mid 70	FTSE Bursa Malaysia Top 100	FTSE Bursa Malaysia EMAS	FTSE Bursa Malaysia Small Cap	FTSE Bursa Malaysia Fledgling	FTSE Bursa Malaysia EMAS Shariah	FTSE Bursa Malaysia Hijrah Shariah
FTSE Bursa Malaysia KLCI	1.000	0.459	0.970	0.954	0.516	0.457	0.854	0.918
FTSE Bursa Malaysia Mid 70		1.000	0.661	0.695	0.783	0.671	0.783	0.614
FTSE Bursa Malaysia Top 100			1.000	0.997	0.655	0.573	0.938	0.945
FTSE Bursa Malaysia EMAS				1.000	0.711	0.624	0.956	0.948
FTSE Bursa Malaysia Small Cap					1.000	0.887	0.806	0.656
FTSE Bursa Malaysia Fledgling						1.000	0.716	0.590
FTSE Bursa Malaysia EMAS Shariah							1.000	0.960
FTSE Bursa Malaysia Hijrah Shariah								1.000

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	-1.5	1.6	10.1	11.1	2.5	0.2	0.8	0.0	9.6	10.0	12.4
FTSE Bursa Malaysia Mid 70	-4.8	5.9	20.5	25.4	15.0	26.2	4.8	4.8	13.7	12.6	16.5
FTSE Bursa Malaysia Top 100	-2.4	2.7	12.7	14.5	5.6	6.3	1.8	1.2	10.0	10.0	12.4
FTSE Bursa Malaysia EMAS	-3.3	1.9	11.8	13.8	4.7	7.1	1.5	1.4	10.2	10.1	12.7
FTSE Bursa Malaysia Small Cap	-12.7	-5.2	3.7	6.9	-1.4	23.9	-0.5	4.4	15.4	14.4	23.6
FTSE Bursa Malaysia Fledgling	-11.2	-5.6	-2.9	2.1	-9.4	36.8	-3.2	6.5	12.3	12.2	21.4
FTSE Bursa Malaysia EMAS Shariah	-5.5	-0.2	9.8	11.3	-4.2	2.0	-1.4	0.4	11.1	11.8	13.5
FTSE Bursa Malaysia Hijrah Shariah	-2.5	0.7	9.1	11.0	-0.4	-1.7	-0.1	-0.3	10.3	11.8	13.8

* 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

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	1.2	0.2	0.0	-0.1	-6.1	-15.1	-24.5	-35.6
FTSE Bursa Malaysia Mid 70	1.9	0.4	0.3	0.2	-12.7	-22.7	-36.1	-45.2
FTSE Bursa Malaysia Top 100	1.5	0.2	0.1	-0.1	-8.0	-14.8	-27.1	-37.4
FTSE Bursa Malaysia EMAS	1.4	0.2	0.1	-0.1	-8.5	-15.2	-28.0	-38.6
FTSE Bursa Malaysia Small Cap	0.5	0.0	0.2	0.0	-16.0	-21.6	-46.3	-57.5
FTSE Bursa Malaysia Fledgling	0.2	-0.2	0.3	0.1	-14.2	-20.6	-38.4	-52.2
FTSE Bursa Malaysia EMAS Shariah	1.0	-0.1	0.0	-0.1	-10.8	-22.4	-28.4	-33.9
FTSE Bursa Malaysia Hijrah Shariah	1.1	0.0	0.0	-0.1	-9.4	-19.6	-33.3	-33.3

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

Drawdown - based on daily data

INFORMATION

Index Universe

See the relevant index factsheet for details of universe

Index Series Launch

26 June 2006

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

Top 10 Constituents - FTSE Bursa Malaysia Top 100 Index

Constituent	Country/Market	ICB Sector	Net MCap (MYRm)	Wgt %
Malayan Banking	Malaysia	Banks	79,596	9.77
CIMB Group Holdings	Malaysia	Banks	66,543	8.17
Public Bank BHD	Malaysia	Banks	65,563	8.05
Tenaga Nasional	Malaysia	Electricity	64,260	7.89
IHH Healthcare	Malaysia	Health Care Providers	22,005	2.70
Gamuda	Malaysia	Construction and Materials	21,269	2.61
Telekom Malaysia	Malaysia	Telecommunications Service Providers	19,900	2.44
Press Metal Aluminium Holdings	Malaysia	Industrial Metals and Mining	17,521	2.15
SD Guthrie	Malaysia	Food Producers	16,719	2.05
Petronas Gas	Malaysia	Gas Water and Multi-utilities	16,634	2.04
Totals			390,010	47.90

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Bursa Malaysia EMAS			FTSE Bursa Malaysia Small Cap			FTSE Bursa Malaysia Fledgling		
		No. of Cons	Net MCap (MYRm)	Wgt %	No. of Cons	Net MCap (MYRm)	Wgt %	No. of Cons	Net MCap (MYRm)	Wgt %
1010	Technology	20	23,786	2.70	14	5,241	7.71	19	1,226	5.78
1510	Telecommunications	8	61,002	6.91	3	752	1.11	1	21	0.10
2010	Health Care	12	44,133	5.00	6	1,526	2.24	6	363	1.71
3010	Banks	11	269,940	30.60	-	-	-	-	-	-
3020	Financial Services	7	10,023	1.14	4	1,419	2.09	2	152	0.72
3030	Insurance	2	2,420	0.27	1	165	0.24	2	115	0.54
3510	Real Estate	33	47,097	5.34	21	8,389	12.34	50	3,401	16.04
4010	Automobiles and Parts	3	2,467	0.28	2	1,572	2.31	10	471	2.22
4020	Consumer Products and Services	6	1,566	0.18	6	1,566	2.30	32	1,601	7.55
4030	Media	2	639	0.07	2	639	0.94	3	144	0.68
4040	Retailers	12	25,303	2.87	8	2,984	4.39	4	349	1.65
4050	Travel and Leisure	12	18,875	2.14	9	2,910	4.28	13	667	3.15
4510	Food Beverage and Tobacco	34	77,224	8.75	21	7,619	11.21	30	1,753	8.26
4520	Personal Care Drug and Grocery Stores	4	979	0.11	4	979	1.44	9	313	1.48
5010	Construction and Materials	33	51,004	5.78	26	10,514	15.46	60	3,997	18.84
5020	Industrial Goods and Services	48	62,603	7.10	37	12,500	18.38	74	4,127	19.46
5510	Basic Resources	13	21,158	2.40	11	2,699	3.97	30	1,660	7.83
5520	Chemicals	6	29,671	3.36	3	958	1.41	7	413	1.95
6010	Energy	21	28,707	3.25	15	4,584	6.74	4	192	0.90
6510	Utilities	8	103,686	11.75	2	983	1.45	4	243	1.15
Totals		295	882,284	100.00	195	67,999	100.00	360	21,209	100.00

Index Characteristics

Attributes	FTSE Bursa Malaysia EMAS	FTSE Bursa Malaysia EMAS Shariah	FTSE Bursa Malaysia Small Cap	FTSE Bursa Malaysia Fledgling
Number of constituents	295	243	195	360
Net MCap (MYRm)	882,284	535,568	67,999	21,209
Constituent Sizes (Net MCap MYRm)				
Average	2,991	2,204	349	59
Largest	79,596	64,260	1,497	236
Smallest	43	43	43	4
Median	461	389	242	45
Weight of Largest Constituent (%)	9.02	12	2.20	1.11
Top 10 Holdings (% Index MCap)	44.20	41.68	17.36	9.45



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