

FTSE Bursa Malaysia Index Series

Data as at: 29 March 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.

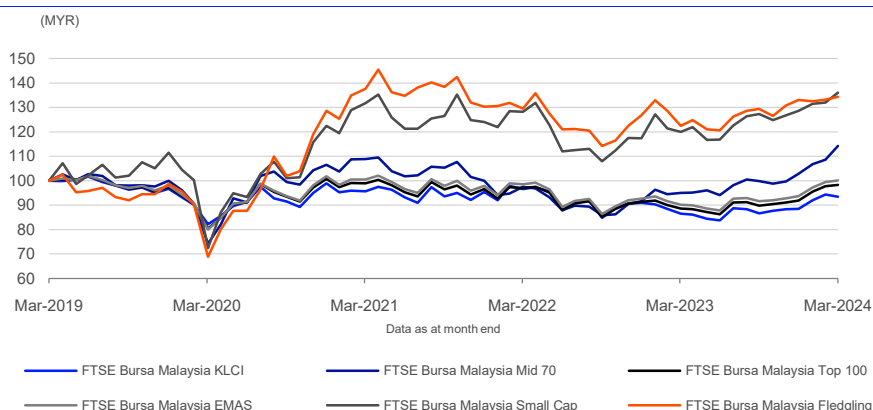
Tradable Indices

- 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.

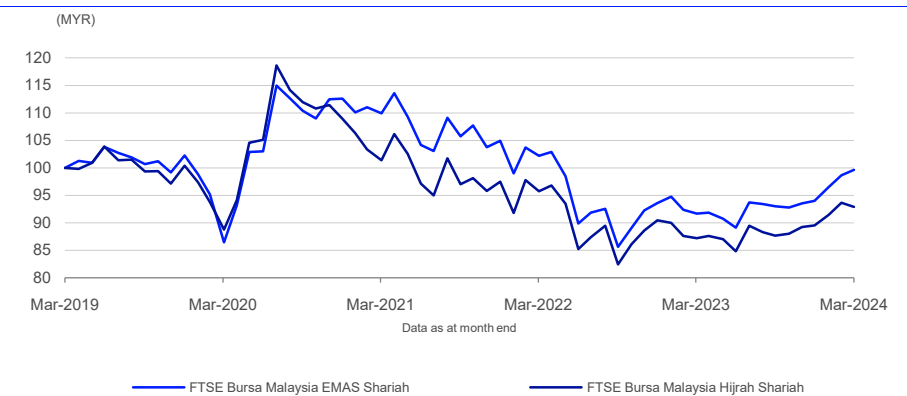
Availability

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	0.626	0.984	0.975	0.662	0.543	0.934	0.946
FTSE Bursa Malaysia Mid 70		1.000	0.755	0.777	0.809	0.699	0.798	0.684
FTSE Bursa Malaysia Top 100			1.000	0.998	0.742	0.618	0.968	0.952
FTSE Bursa Malaysia EMAS				1.000	0.784	0.656	0.974	0.948
FTSE Bursa Malaysia Small Cap					1.000	0.865	0.801	0.691
FTSE Bursa Malaysia Fledgling						1.000	0.701	0.610
FTSE Bursa Malaysia EMAS Shariah							1.000	0.976
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	5.6	7.9	5.6	8.0	-2.4	-6.5	-0.8	-1.3	7.0	10.3	12.3
FTSE Bursa Malaysia Mid 70	11.1	14.4	11.1	20.1	4.9	14.2	1.6	2.7	7.6	11.5	16.2
FTSE Bursa Malaysia Top 100	7.0	9.5	7.0	10.9	-0.6	-1.7	-0.2	-0.3	6.4	10.0	12.3
FTSE Bursa Malaysia EMAS	6.9	9.3	6.9	11.1	-0.4	0.2	-0.1	0.0	6.3	10.1	12.6
FTSE Bursa Malaysia Small Cap	5.8	6.8	5.8	13.4	3.3	36.1	1.1	6.4	9.1	13.6	23.8
FTSE Bursa Malaysia Fledgling	1.0	3.8	1.0	9.7	-2.4	34.3	-0.8	6.1	7.5	12.0	21.4
FTSE Bursa Malaysia EMAS Shariah	6.0	7.1	6.0	8.7	-9.4	-0.4	-3.2	-0.1	6.7	11.6	13.3
FTSE Bursa Malaysia Hijrah Shariah	3.8	5.9	3.8	6.5	-8.4	-7.1	-2.9	-1.5	7.5	12.1	13.7

* 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	-0.1	-0.1	-0.2	-4.3	-15.4	-27.9	-35.6
FTSE Bursa Malaysia Mid 70	2.8	0.1	0.2	0.1	-4.1	-25.4	-38.5	-45.2
FTSE Bursa Malaysia Top 100	1.8	0.0	0.0	-0.1	-4.1	-17.6	-30.3	-37.4
FTSE Bursa Malaysia EMAS	1.9	0.0	0.0	-0.1	-4.2	-17.9	-30.8	-38.6
FTSE Bursa Malaysia Small Cap	1.5	0.1	0.3	0.0	-6.2	-22.4	-46.3	-60.2
FTSE Bursa Malaysia Fledgling	1.3	-0.1	0.3	0.2	-5.7	-22.4	-39.5	-52.2
FTSE Bursa Malaysia EMAS Shariah	1.4	-0.3	0.0	-0.1	-4.8	-27.3	-28.4	-33.9
FTSE Bursa Malaysia Hijrah Shariah	0.9	-0.2	-0.1	-0.1	-4.9	-25.7	-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	ICB Sector	Net MCap (MYRm)	Wgt %
Malayan Banking	Malaysia	Banks	71,444	9.91
Public Bank BHD	Malaysia	Banks	59,864	8.31
CIMB Group Holdings	Malaysia	Banks	52,562	7.29
Tenaga Nasional	Malaysia	Electricity	41,768	5.80
PETRONAS Chemicals Group Bhd	Malaysia	Chemicals	18,949	2.63
Telekom Malaysia	Malaysia	Telecommunications Service Providers	18,089	2.51
IHH Healthcare	Malaysia	Health Care Providers	17,779	2.47
Petronas Gas	Malaysia	Gas Water and Multi-utilities	16,889	2.34
Celcomdigi	Malaysia	Telecommunications Service Providers	16,446	2.28
Press Metal Aluminium Holdings	Malaysia	Industrial Metals and Mining	16,341	2.27
Totals			330,131	45.81

ICB Supersector Breakdown

		FTSE Bursa Malaysia EMAS			FTSE Bursa Malaysia Small Cap			FTSE Bursa Malaysia Fledgling		
ICB Code	ICB Supersector	No. of Cons	Net MCap (MYRm)	Wgt %	No. of Cons	Net MCap (MYRm)	Wgt %	No. of Cons	Net MCap (MYRm)	Wgt %
1010	Technology	21	28,097	3.64	13	5,235	10.33	16	994	4.57
1510	Telecommunications	8	63,590	8.24	3	817	1.61	1	38	0.17
2010	Health Care	12	36,678	4.75	6	1,271	2.51	4	264	1.21
3010	Banks	11	232,877	30.19	-	-	-	-	-	-
3020	Financial Services	5	6,214	0.81	3	1,291	2.55	2	167	0.77
3030	Insurance	2	2,219	0.29	1	169	0.33	2	145	0.67
3510	Real Estate	23	26,963	3.50	15	6,364	12.56	50	3,273	15.05
4010	Automobiles and Parts	3	2,540	0.33	2	1,279	2.52	11	632	2.90
4020	Consumer Products and Services	8	2,054	0.27	8	2,054	4.05	33	1,821	8.37
4030	Media	2	618	0.08	1	147	0.29	3	182	0.84
4040	Retailers	12	21,921	2.84	6	680	1.34	4	329	1.51
4050	Travel and Leisure	9	20,087	2.60	6	1,406	2.77	14	746	3.43
4510	Food Beverage and Tobacco	31	74,767	9.69	16	5,383	10.62	32	2,217	10.19
4520	Personal Care Drug and Grocery Stores	5	1,093	0.14	5	1,093	2.16	9	283	1.30
5010	Construction and Materials	23	26,676	3.46	18	6,933	13.68	61	4,179	19.21
5020	Industrial Goods and Services	41	56,871	7.37	30	8,276	16.33	69	3,773	17.34
5510	Basic Resources	11	20,026	2.60	9	2,602	5.13	29	1,667	7.66
5520	Chemicals	8	33,715	4.37	5	1,268	2.50	7	437	2.01
6010	Energy	19	31,009	4.02	12	3,293	6.50	5	320	1.47
6510	Utilities	7	83,361	10.81	2	1,120	2.21	4	287	1.32
Totals		261	771,376	100.00	161	50,681	100.00	356	21,753	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	261	220	161	356
Net MCap (MYRm)	771,376	469,933	50,681	21,753
Dividend Yield %	3.61	2.95	3.33	1.73
Constituent Sizes (Net MCap MYRm)				
Average	2,955	2,136	315	61
Largest	71,444	41,768	1,204	217
Smallest	26	26	26	3
Median	481	452	240	46
Weight of Largest Constituent (%)	9.26	8.89	2.38	1
Top 10 Holdings (% Index MCap)	42.80	40.44	18.71	8.20



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