FTSE Bursa Malaysia EMAS Shariah Index

Data as at: 29 February 2024

The FTSE Bursa Malaysia EMAS Shariah Index has been designed to provide investors with a broad benchmark for Shariah-compliant investment. Constituents are screened according to the Malaysian Securities Commission's Shariah Advisory Council (SAC) screening methodology.

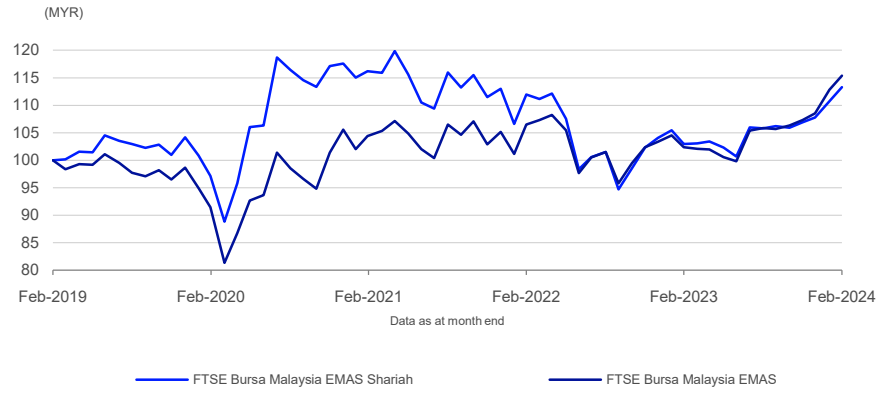
FTSE Bursa Malaysia EMAS Shariah Screening Methodology

The FTSE Bursa Malaysia EMAS Shariah Index applies 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 EMAS Shariah	6.0	7.1	5.1	10.0	-2.5	13.3	-0.8	2.5	7.3	11.5	13.0
FTSE Bursa Malaysia EMAS	7.5	9.0	6.3	12.7	10.5	15.4	3.4	2.9	7.0	10.1	12.3

* 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 EMAS Shariah	-1.4	5.1	-3.7	13.7	-11.3	6.5	12.9	-3.9	-7.9	3.6
FTSE Bursa Malaysia EMAS	-3.3	0.6	0.1	16.4	-8.2	1.4	7.0	-0.4	-1.7	5.0

FEATURES

Coverage

Constituents of the FTSE Bursa Malaysia EMAS Index that are Shariah compliant.

Objective

The index is designed for use in the creation of Shariah-compliant investment products and as a benchmark. The FTSE Bursa Malaysia Hijrah Shariah Index, which is the other Shariah-compliant index in the series, is a tradable index screened for international Shariah requirements. See the index factsheet for more information.

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 intra-second 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 EMAS Shariah	1.4	-0.1	0.2	0.1	-4.4	-23.8	-24.8	-30.2
FTSE Bursa Malaysia EMAS	1.9	0.3	0.2	0.2	-4.0	-14.0	-29.2	-34.2

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

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (MYRm)	Wgt %
Tenaga Nasional	Malaysia	Electricity	41,327	9.23
PETRONAS Chemicals Group Bhd	Malaysia	Chemicals	19,768	4.42
IHH Healthcare	Malaysia	Health Care Providers	18,073	4.04
Celcomdigi	Malaysia	Telecommunications Service Providers	17,074	3.81
Press Metal Aluminium Holdings	Malaysia	Industrial Metals and Mining	16,447	3.67
Telekom Malaysia	Malaysia	Telecommunications Service Providers	15,858	3.54
Sime Darby Plantation	Malaysia	Food Producers	15,503	3.46
Petronas Gas	Malaysia	Gas Water and Multi-utilities	13,705	3.06
MISC	Malaysia	Industrial Transportation	13,120	2.93
Axiata Group Bhd	Malaysia	Telecommunications Service Providers	12,884	2.88
Totals			**183,759**	**41.04**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (MYRm)	Wgt %
1010	Technology	21	27,424	6.13
1510	Telecommunications	8	63,743	14.24
2010	Health Care	11	34,070	7.61
3010	Banks	2	4,738	1.06
3020	Financial Services	2	4,966	1.11
3030	Insurance	1	2,119	0.47
3510	Real Estate	21	18,736	4.18
4010	Automobiles and Parts	3	2,434	0.54
4020	Consumer Products and Services	7	1,516	0.34
4030	Media	1	139	0.03
4040	Retailers	11	19,121	4.27
4050	Travel and Leisure	5	1,096	0.24
4510	Food Beverage and Tobacco	28	68,659	15.33
4520	Personal Care Drug and Grocery Stores	4	815	0.18
5010	Construction and Materials	22	24,106	5.38
5020	Industrial Goods and Services	35	40,039	8.94
5510	Basic Resources	9	20,010	4.47
5520	Chemicals	8	34,147	7.63
6010	Energy	17	22,258	4.97
6510	Utilities	5	57,603	12.87
Totals		**221**	**447,736**	**100.00**

INFORMATION

Index Universe

FTSE Bursa Malaysia EMAS Index

Index Launch

22 January 2007

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

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Index Characteristics

Attributes	FTSE Bursa Malaysia EMAS Shariah	FTSE Bursa Malaysia EMAS
Number of constituents	221	262
Net MCap (MYRm)	447,736	746,205
Dividend Yield %	3.01	3.57
Constituent Sizes (Net MCap MYRm)		
Average	2,026	2,848
Largest	41,327	70,264
Smallest	19	19
Median	416	458
Weight of Largest Constituent (%)	9.23	9.42
Top 10 Holdings (% Index MCap)	41.04	43.94

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