

FTSE Malaysia Index (USD)

Data as at: 29 March 2024

The FTSE Malaysia Index is part of a range of indexes designed to help Asia investors benchmark their investments. The FTSE Malaysia index is a market-capitalisation weighted index representing the performance of Malaysian large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Malaysia	4.5	10.0	4.5	6.5	0.0	0.3	0.0	0.1	9.5	12.6	15.6
FTSE Malaysia USD Net Tax	4.5	10.0	4.5	6.5	0.0	0.3	0.0	0.1	9.5	12.6	15.6

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Malaysia	-11.2	-20.2	-4.1	25.0	-7.8	-0.2	6.6	-4.4	-4.0	-0.8
FTSE Malaysia USD Net Tax	-11.2	-20.2	-4.1	25.0	-7.8	-0.2	6.6	-4.4	-4.0	-0.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Malaysia	0.7	0.0	0.0	-0.1		-9.2	-21.1	-31.7	-47.2
FTSE Malaysia USD Net Tax	0.7	0.0	0.0	-0.1		-9.2	-21.1	-31.7	-47.2

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

Drawdown – based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

Objective

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

Investability

Stocks are selected and weighted to ensure that the indexes are 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. A net of tax version of the index is also available.

Industry Classification Benchmark (ICB)

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Malayan Banking	Banks	15,095	12.34
Public Bank BHD	Banks	12,648	10.34
CIMB Group Holdings	Banks	11,105	9.08
Tenaga Nasional	Electricity	8,825	7.21
PETRONAS Chemicals Group Bhd	Chemicals	4,004	3.27
IHH Healthcare	Health Care Providers	3,756	3.07
Petronas Gas	Gas Water and Multi-utilities	3,568	2.92
Celcomdigi	Telecommunications Service Providers	3,475	2.84
Press Metal Aluminium Holdings	Industrial Metals and Mining	3,453	2.82
MISC	Industrial Transportation	3,282	2.68
Totals		69,211	56.57

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	4	9,577	7.83
2010	Health Care	3	5,616	4.59
3010	Banks	8	47,743	39.02
4040	Retailers	2	3,346	2.73
4050	Travel and Leisure	2	3,747	3.06
4510	Food Beverage and Tobacco	7	11,814	9.66
5010	Construction and Materials	2	4,467	3.65
5020	Industrial Goods and Services	2	5,561	4.55
5510	Basic Resources	1	3,453	2.82
5520	Chemicals	2	6,585	5.38
6010	Energy	2	3,400	2.78
6510	Utilities	4	17,043	13.93
Totals		39	122,353	100.00

Index Characteristics

Attributes	FTSE Malaysia
Number of constituents	39
Dividend Yield %	3.79
Constituent (Wgt %)	
Average	2.56
Largest	12.34
Median	1.86
Top 10 Holdings (Wgt %)	56.57

INFORMATION

Index Universe

FTSE All-World Index

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

History

Available from May 2000

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