

FTSE Bursa Malaysia EMAS Shariah Index

Data as at: 28 June 2019

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.

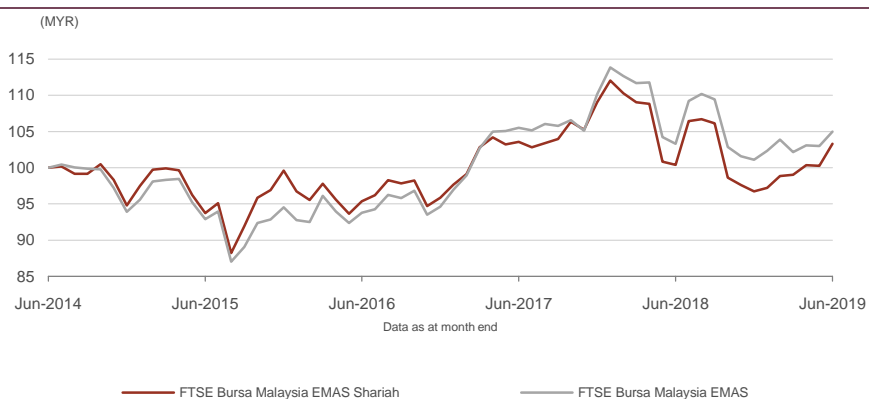
FTSE Bursa Malaysia EMAS Shariah Screening Methodology

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	4.3	6.8	6.8	2.9	8.3	3.3	2.7	0.7	10.8	10.3	9.2
FTSE Bursa Malaysia EMAS	2.8	3.8	3.8	1.6	12.0	5.0	3.8	1.0	9.2	9.3	8.7

⁺ 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

Year-on-Year Performance - Total Return

Index % (MYR)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE Bursa Malaysia EMAS Shariah	47.1	21.6	5.6	15.5	16.4	-1.4	5.1	-3.7	13.7	-11.3
FTSE Bursa Malaysia EMAS	52.8	25.5	4.3	12.5	15.8	-3.3	0.6	0.1	16.4	-8.2

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 rules are freely available on the FTSE 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

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	0.4	0.3	0.1	0.8	-13.7	-17.8	-17.8	-17.8
FTSE Bursa Malaysia EMAS	0.3	0.4	0.1	0.9	-11.7	-14.5	-17.7	-17.7

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	53,936	12.47
PETRONAS Chemicals Group Bhd	Malaysia	Chemicals	23,722	5.48
Axiata Group Bhd	Malaysia	Mobile Telecommunications	22,826	5.28
Digi.com	Malaysia	Mobile Telecommunications	18,466	4.27
Sime Darby Plantation	Malaysia	Food Producers	17,536	4.05
IHH Healthcare	Malaysia	Health Care Equipment & Services	17,207	3.98
Maxis Bhd	Malaysia	Mobile Telecommunications	15,239	3.52
Dialog Group	Malaysia	Oil Equipment Services & Distribution	14,890	3.44
IOI	Malaysia	Food Producers	13,445	3.11
Petronas Gas	Malaysia	Gas Water & Multiutilities	13,445	3.11
Totals			210,711	48.71

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (MYRm)	Wgt %
0500	Oil & Gas	14	24,622	5.69
1300	Chemicals	5	26,381	6.10
1700	Basic Resources	10	10,122	2.34
2300	Construction & Materials	31	28,902	6.68
2700	Industrial Goods & Services	36	42,056	9.72
3300	Automobiles & Parts	1	3,538	0.82
3500	Food & Beverage	16	79,463	18.37
3700	Personal & Household Goods	9	2,885	0.67
4500	Health Care	8	39,786	9.20
5300	Retail	5	10,705	2.47
5500	Media	2	268	0.06
5700	Travel & Leisure	1	405	0.09
6500	Telecommunications	6	67,297	15.56
7500	Utilities	7	70,703	16.35
8600	Real Estate	13	14,855	3.43
8700	Financial Services	1	3,621	0.84
9500	Technology	13	6,940	1.60
Totals		178	432,550	100.00

Index Characteristics

Attributes	FTSE Bursa Malaysia EMAS Shariah	FTSE Bursa Malaysia EMAS
Number of constituents	178	233
Net MCap (MYRm)	432,550	717,354
Dividend Yield %	2.71	3.26
Constituent Sizes (Net MCap MYRm)		
Average	2,430	3,079
Largest	53,936	71,128
Smallest	35	35
Median	320	352
Weight of Largest Constituent (%)	12.47	9.92
Top 10 Holdings (% Index MCap)	48.71	45.92

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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Data definitions available from
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