

# FTSE Bursa Malaysia Hijrah Shariah Index

Data as at: 31 May 2022

The FTSE Bursa Malaysia Hijrah Shariah Index has been designed to be used as a basis of Shariah-compliant investment products that meet the screening requirements of international Islamic investors. Companies in the index are screened by the Malaysian Securities Commission's Shariah Advisory Council (SAC) and the leading global Shariah consultancy, Yasaar Ltd, against a clear set of guiding principles.

## FTSE Bursa Malaysia Hijrah Shariah Index Screening Methodology

Constituents in the index are not permitted to be involved in any of the following core activities: banking or any other interest-related activity, such as lender and brokerages, but excluding Islamic financial institutions; alcohol; tobacco; gaming; arms manufacturing; life insurance; and, pork and non-halal production, packaging and processing or any other activity related to pork and non-halal food.

Companies that meet the following criteria, which are assessed under Shariah principles and commonly accepted philosophies, are also excluded from the index:

- Ratios of debt and debt service in combination that are unacceptable and indicative of an inappropriate use of leverage relative to their assets.
- Income from cash or near cash equivalents or inappropriate levels of receivables to assets.
- Liquid assets to illiquid assets that exceed the percentages permitted.
- Cash and cash equivalents to total assets that exceed the percentage permitted.

The above lists are not exhaustive and are a guideline to the broad principles involved only. Further details on the SAC can be obtained from [www.sc.com.my](http://www.sc.com.my) and on Yasaar from [www.yasaar.org](http://www.yasaar.org).

## 5-Year Performance - Total Return



## FEATURES

### Coverage

Constituents of the FTSE Bursa Malaysia EMAS Shariah Index that meet international screening requirements for Shariah investors.

### Objective

The index is designed for use in the creation of Shariah-compliant investment products and as a benchmark. The FTSE Bursa Malaysia EMAS Shariah Index, which is the other Shariah-compliant index in the series, is a broad benchmark for Shariah-compliant investors. 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.

**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 Hijrah Shariah	-3.3	-0.9	-2.8	-5.6	1.2	0.9	0.4	0.2	12.4	15.5	13.1
FTSE Bursa Malaysia EMAS	-1.0	2.5	0.2	0.5	6.3	4.2	2.1	0.8	10.4	16.0	12.2

\* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Bursa Malaysia Hijrah Shariah	18.9	16.3	4.2	1.8	-3.8	11.3	-7.4	3.5	11.3	-7.2
FTSE Bursa Malaysia EMAS	12.5	15.8	-3.3	0.6	0.1	16.4	-8.2	1.4	7.0	-0.4

**Return/Risk Ratio and Drawdown - Total Return**

Index (MYR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Bursa Malaysia Hijrah Shariah	-0.5	0.0	0.0	0.3	-9.3	-22.3	-27.2	-27.2
FTSE Bursa Malaysia EMAS	0.1	0.1	0.1	0.3	-8.3	-29.2	-34.2	-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	29,324	9.98
PETRONAS Chemicals Group Bhd	Malaysia	Chemicals	28,974	9.86
Press Metal Aluminium Holdings	Malaysia	Industrial Metals and Mining	18,116	6.17
Sime Darby Plantation	Malaysia	Food Producers	17,928	6.10
IHH Healthcare	Malaysia	Health Care Providers	17,563	5.98
Axiata Group Bhd	Malaysia	Telecommunications Service Providers	14,852	5.05
IOI	Malaysia	Food Producers	13,564	4.62
PPB Group	Malaysia	Food Producers	11,120	3.78
Digi.com	Malaysia	Telecommunications Service Providers	10,946	3.73
Kuala Lumpur Kepong	Malaysia	Food Producers	10,869	3.70
<b>Totals</b>			<b>173,254</b>	<b>58.96</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (MYRm)	Wgt %
1010	Technology	4	17,637	6.00
1510	Telecommunications	5	48,086	16.37
2010	Health Care	2	24,953	8.49
4040	Retailers	1	3,189	1.09
4510	Food Beverage and Tobacco	8	72,259	24.59
5010	Construction and Materials	2	13,655	4.65
5020	Industrial Goods and Services	2	11,354	3.86
5510	Basic Resources	1	18,116	6.17
5520	Chemicals	1	28,974	9.86
6010	Energy	2	16,432	5.59
6510	Utilities	2	39,178	13.33
<b>Totals</b>		<b>30</b>	<b>293,835</b>	<b>100.00</b>

**INFORMATION****Index Universe**

FTSE Bursa Malaysia EMAS Index

**Index Launch**

21 May 2007

**Base Date**

31 March 2006

**Base Value**

6000

**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

## Index Characteristics

Attributes	FTSE Bursa Malaysia Hijrah Shariah	FTSE Bursa Malaysia EMAS
Number of constituents	30	313
Net MCap (MYRm)	293,835	681,818
Dividend Yield %	3.71	3.87
Constituent Sizes (Net MCap MYRm)		
Average	9,795	2,178
Largest	29,324	67,099
Smallest	1,994	0
Median	7,822	295
Weight of Largest Constituent (%)	9.98	9.84
Top 10 Holdings (% Index MCap)	58.96	44.73



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