

FTSE Bursa Malaysia Hijrah Shariah Index

Data as at: 28 June 2019

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 and on Yasaar from 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	4.3	5.7	5.7	3.3	9.1	6.5	2.9	1.3	11.3	10.0	9.1
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 Hijrah Shariah	44.8	15.6	8.8	18.9	16.3	4.2	1.8	-3.8	11.3	-7.4
FTSE Bursa Malaysia EMAS	52.8	25.5	4.3	12.5	15.8	-3.3	0.6	0.1	16.4	-8.2

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	0.3	0.1	0.9	-12.6	-16.5	-17.6	-17.6
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	17.51
PETRONAS Chemicals Group Bhd	Malaysia	Chemicals	23,722	7.70
Axiata Group Bhd	Malaysia	Mobile Telecommunications	22,826	7.41
Digi.com	Malaysia	Mobile Telecommunications	18,466	5.99
Sime Darby Plantation	Malaysia	Food Producers	17,536	5.69
IHH Healthcare	Malaysia	Health Care Equipment & Services	17,207	5.58
Maxis Bhd	Malaysia	Mobile Telecommunications	15,239	4.95
IOI	Malaysia	Food Producers	13,445	4.36
Petronas Gas	Malaysia	Gas Water & Multiutilities	13,445	4.36
Kuala Lumpur Kepong	Malaysia	Food Producers	11,402	3.70
Totals			207,223	67.26

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (MYRm)	Wgt %
0500	Oil & Gas	1	2,106	0.68
1300	Chemicals	2	25,418	8.25
2300	Construction & Materials	2	15,853	5.15
2700	Industrial Goods & Services	3	14,954	4.85
3300	Automobiles & Parts	1	3,538	1.15
3500	Food & Beverage	8	65,694	21.32
4500	Health Care	3	33,193	10.77
5300	Retail	1	7,388	2.40
6500	Telecommunications	5	67,133	21.79
7500	Utilities	2	67,381	21.87
8600	Real Estate	2	5,444	1.77
Totals		30	308,101	100.00

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	233
Net MCap (MYRm)	308,101	717,354
Dividend Yield %	2.78	3.26
Constituent Sizes (Net MCap MYRm)		
Average	10,270	3,079
Largest	53,936	71,128
Smallest	1,696	35
Median	7,766	352
Weight of Largest Constituent (%)	17.51	9.92
Top 10 Holdings (% Index MCap)	67.26	45.92



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Data definitions available from
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