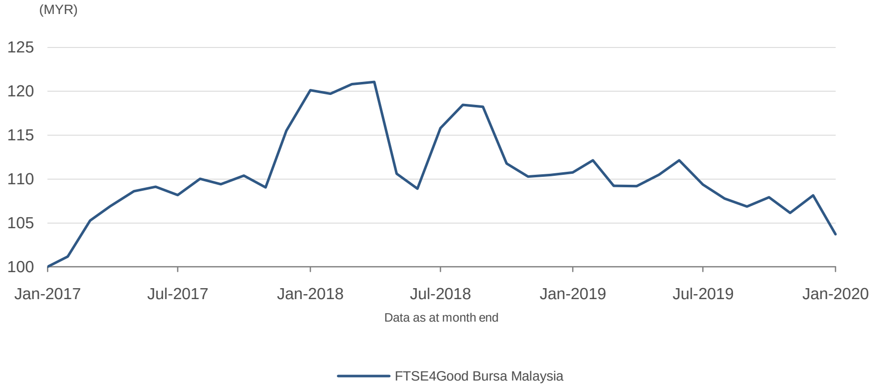
FTSE4Good Bursa Malaysia Index

Data as at: 31 January 2020

The FTSE4Good Bursa Malaysia Index constituents are selected from the constituents of the FTSE Bursa Malaysia EMAS Index, screened in accordance with transparent and defined Environmental, Social and Governance (ESG) criteria. The index has been designed to identify Malaysian companies with recognised corporate responsibility practices, expanding the range of the benchmarks of the FTSE Bursa Malaysia Index Series for the Malaysian Markets.

3-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
FTSE4Good Bursa Malaysia	-3.9	-5.2	-4.1	-6.4	3.7	3.7	1.2	0.7	7.8	9.5	9.3

* 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)	2015	2016	2017	2018	2019
FTSE4Good Bursa Malaysia	-0.2	-0.7	17.6	-4.4	-2.1

Return/Risk Ratio and Drawdown - Total Return

Index (MYR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Bursa Malaysia	-0.8	0.2	0.1	-	-9.0	-15.7	-18.5	-

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

FEATURES

Transparency

Index governance is overseen by the independent FTSE ESG Russell Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

Criteria

Companies need to meet a variety of ESG criteria to meet the inclusion requirements – please see www.ftserussell.com for details.

Objective

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

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark (ICB)

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

Top 10 Constituents (by MCap)

Constituent	ICB Sector	Net MCap (MYRm)	Wgt %
Public Bank BHD	Banks	57,521	11.73
Malayan Banking	Banks	50,507	10.30
Tenaga Nasional	Electricity	48,558	9.90
CIMB Group Holdings	Banks	34,391	7.01
Axiata Group Bhd	Mobile Telecommunications	19,710	4.02
Sime Darby Plantation	Food Producers	18,070	3.69
PETRONAS Chemicals Group Bhd	Chemicals	17,481	3.57
Digi.com	Mobile Telecommunications	15,467	3.15
Maxis Bhd	Mobile Telecommunications	14,527	2.96
IOI	Food Producers	14,363	2.93
Totals		**290,594**	**59.27**

Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (MYRm)	Wgt %
0001	Oil & Gas	5	3,166	0.65
1000	Basic Materials	2	17,540	3.58
2000	Industrials	13	39,978	8.15
3000	Consumer Goods	11	73,166	14.92
4000	Health Care	3	20,903	4.26
5000	Consumer Services	7	19,118	3.90
6000	Telecommunications	4	57,271	11.68
7000	Utilities	5	65,640	13.39
8000	Financials	18	193,400	39.44
9000	Technology	1	123	0.03
Totals		**69**	**490,306**	**100.00**

Index Characteristics

Attributes	FTSE4Good Bursa Malaysia
Number of constituents	69
Net MCap (MYRm)	490,306
Dividend Yield %	3.87
Constituent Sizes (Net MCap MYRm)	
Average	7,106
Largest	57,521
Smallest	59
Median	2,746
Weight of Largest Constituent (%)	11.73
Top 10 Holdings (% Index MCap)	59.27

INFORMATION

Index Universe

Top 200 Malaysian stocks in the FTSE Bursa Malaysia EMAS Index

Index Launch

22 December 2014

Base Date

31 December 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

MYR

Review Dates

Semi-annually in June and December

Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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