

# FTSE Malaysia Index (USD)

Data as at: 31 May 2022

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	-4.0	2.3	-1.8	-2.7	0.5	0.0	0.2	0.0	11.4	18.0	14.5
FTSE Malaysia USD Net Tax	-4.0	2.3	-1.8	-2.7	0.5	0.0	0.2	0.0	11.4	18.0	14.5

\* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Malaysia	15.8	4.8	-11.2	-20.2	-4.1	25.0	-7.8	-0.2	6.6	-4.4
FTSE Malaysia USD Net Tax	15.8	4.8	-11.2	-20.2	-4.1	25.0	-7.8	-0.2	6.6	-4.4

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Malaysia	-0.2	0.0	0.0	-0.1	-9.6	-31.7	-40.4	-47.4
FTSE Malaysia USD Net Tax	-0.2	0.0	0.0	-0.1	-9.6	-31.7	-40.4	-47.4

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 %
Public Bank BHD	Banks	15,325	12.89
Malayan Banking	Banks	14,632	12.31
CIMB Group Holdings	Banks	7,611	6.40
Tenaga Nasional	Electricity	6,697	5.63
PETRONAS Chemicals Group Bhd	Chemicals	6,617	5.57
Press Metal Aluminium Holdings	Industrial Metals and Mining	4,138	3.48
Sime Darby Plantation	Food Producers	4,094	3.44
IHH Healthcare	Health Care Providers	4,011	3.37
Axiata Group Bhd	Telecommunications Service Providers	3,292	2.77
IOI	Food Producers	3,098	2.61
<b>Totals</b>		<b>69,515</b>	<b>58.49</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	4	8,904	7.49
2010	Health Care	4	7,724	6.50
3010	Banks	8	46,265	38.93
4030	Media	1	345	0.29
4040	Retailers	1	728	0.61
4050	Travel and Leisure	2	4,395	3.70
4510	Food Beverage and Tobacco	9	16,485	13.87
5010	Construction and Materials	2	3,119	2.62
5020	Industrial Goods and Services	4	6,749	5.68
5510	Basic Resources	1	4,138	3.48
5520	Chemicals	1	6,617	5.57
6010	Energy	2	3,753	3.16
6510	Utilities	3	9,633	8.10
<b>Totals</b>		<b>42</b>	<b>118,855</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE Malaysia
Number of constituents	42
Dividend Yield %	4.24
Constituent (Wgt %)	
Average	2.38
Largest	12.89
Median	1.55
Top 10 Holdings (Wgt %)	58.47

**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

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S. A. S. ("BR"). All rights reserved. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE", "Russell", "FTSE Russell", "FTSE4Good", "ICB", "The Yield Book", "Beyond Ratings" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 8823 3521