

FTSE Russell Factsheet

FTSE Bursa Malaysia MidS Cap Index

Data as at: 31 July 2019

The FTSE Bursa Malaysia MidS Cap Index comprises constituents from the FTSE Bursa Malaysia EMAS Index with full market capitalisation between MYR 200 million and less than MYR 2 billion.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (MYR)	Return %					Return pa %*		Volatility %**			
	3 M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Bursa Malaysia MidS Cap	0.3	14.4	23.4	-1.4	0.4	-16.7	0.1	-3.6	15.5	16.7	16.7
FTSE Bursa Malaysia EMAS	0.2	1.0	2.2	-5.4	9.6	2.9	3.1	0.6	8.8	9.3	8.8

^{*} Compound annual returns measured over 3 and 5 years respectively

Year-on-Year Performance - Total Return

Index % (MYR)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE Bursa Malaysia MidS Cap	62.5	32.2	-0.7	5.9	38.1	-4.0	7.6	-3.6	17.6	-30.0
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 MidS Cap	-0.1	0.0	-0.2	0.5	-24.6	-35.6	-35.8	-35.8
FTSE Bursa Malaysia EMAS	-0.6	0.3	0.1	0.8	-11.7	-14.5	-17.6	-17.7

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

Objective

FEATURES

The index is designed for use in the creation of investment products and as a benchmark.

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 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.

Industry Classification Benchmark (ICB)

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

^{**} Volatility - 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Top 10 Constituents

Constituent	ICB Sector	Net MCap (MYRm)	Wgt%
V.S. Industry	Electronic & Electrical Equipment	1,478	3.38
Frontken	Industrial Engineering	1,461	3.34
Pentamaster	Industrial Engineering	1,455	3.33
Hibiscus Petroleum	Oil & Gas Producers	1,184	2.71
AEON (M)	General Retailers	1,130	2.58
Muhibbah Engine	Construction & Materials	972	2.22
WCT Holdings	Construction & Materials	951	2.18
Berjaya Corp	General Retailers	853	1.95
YNH Property	Real Estate Investment & Services	814	1.86
KNM Group	Oil Equipment Services & Distribution	796	1.82
Totals		11,094	25.37

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (MYRm)	Wgt%
0500	Oil & Gas	11	5,041	11.53
1300	Chemicals	3	932	2.13
1700	Basic Resources	10	1,894	4.33
2300	Construction & Materials	22	6,669	15.25
2700	Industrial Goods & Services	25	10,766	24.62
3500	Food & Beverage	11	2,454	5.61
3700	Personal & Household Goods	7	1,636	3.74
4500	Health Care	2	430	0.98
5300	Retail	7	3,527	8.07
5500	Media	3	726	1.66
5700	Travel & Leisure	2	601	1.37
6500	Telecommunications	1	191	0.44
7500	Utilities	3	987	2.26
8500	Insurance	2	374	0.86
8600	Real Estate	12	3,386	7.74
8700	Financial Services	3	559	1.28
9500	Technology	12	3,557	8.13
Totals		136	43,729	100.00

Index Characteristics

Attr ibutes	FTSE Bursa Malaysia MidS Cap	FTSE Bursa Malaysia EMAS
Number of constituents	136	233
Net MCap (MYRm)	43,729	702,830
Dividend Yield %	2.91	3.32
Constituent Sizes (Net MCap MYRm)		
Average	322	3,016
Largest	1,478	67,726
Smallest	44	44
Median	231	367
Weight of Largest Constituent (%)	3.38	9.64
Top 10 Holdings (% Index MCap)	25.37	45.38

INFORMATION

Index Universe

FTSE Bursa Malaysia EMAS Index

Index Launch

15 May 2017

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 info@ftserussell.com

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