

FTSE Bursa Malaysia KLCI Daily Short and Leveraged Indices

Data as at: 28 June 2024

The FTSE Bursa Malaysia Short and Leveraged Real Time Index Series is designed to replicate a multiple of the performance which an investor experiences when they track the underlying reference index, with a daily reset of the leverage or short. The index series applies stop losses to limit downside risk during extreme market conditions.

The following variations are contained within the series:

- FTSE Bursa Malaysia KLCI 2x Daily Leveraged (Price) Index
- FTSE Bursa Malaysia KLCI Daily Short (Price) Index

The Daily Leveraged indices take into account the main components of the performance of daily leveraged investment strategies:

- Capital gains/losses associated with the underlying equity securities
- Cash dividends paid by the underlying equity securities
- Finance cost of the capital raised to lever the portfolio
- Liquidity spread to reflect the additional cost of sourcing long term liquidity
- Index rebalancing costs (where applicable to certain markets)

The Daily Short indices take into account the main components of performance from daily shorting investment strategies:

- Capital gains/losses associated with the underlying equity securities
- Cash dividends paid by the underlying securities
- Interest earned on the initial capital as well as proceeds of the short sale
- Stock borrowing costs

10-Year Performance - Daily Leverage vs Daily Short



FEATURES

Coverage

Daily Leveraged and Short versions of the FTSE Bursa Malaysia KLCI Index.

Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are free-float weighted to ensure that only the investable opportunity set is included within the Indices.

Liquidity

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

Transparency

Index methodologies are freely available on the FTSE Russell website. We recommend investors read the rules relating to these indices.

Availability

The indices are calculated based on price methodologies, both real time and end-of-day.

Performance and Volatility

Index (MYR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Bursa Malaysia KLCI Daily Short (Price)	-3.5	-8.8	-8.8	-13.9	-6.3	-1.8	-2.1	-0.4	7.2	10.3	12.1
FTSE Bursa Malaysia KLCI 2x Daily Leveraged (Price)	6.2	17.4	17.4	30.6	-1.5	-25.2	-0.5	-5.6	14.6	20.7	24.7

* 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

Index % (MYR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Bursa Malaysia KLCI Daily Short (Price)	5.3	2.8	2.4	-8.9	5.1	5.8	-5.4	2.6	3.3	2.3
FTSE Bursa Malaysia KLCI 2x Daily Leveraged (Price)	-14.3	-11.6	-9.4	15.9	-15.3	-14.8	-2.1	-9.8	-12.2	-7.3

Return/Risk Ratio and Drawdown

Index (MYR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Bursa Malaysia KLCI Daily Short (Price)	-1.9	-0.2	0.0	0.1	-15.9	-16.7	-29.1	-29.1
FTSE Bursa Malaysia KLCI 2x Daily Leveraged (Price)	2.0	0.0	-0.2	-0.3	-6.9	-31.1	-49.8	-67.1

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

Drawdown - based on daily data



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INFORMATION

Index Universe

FTSE Bursa Malaysia KLCI

Index Launch

4 March 2019

Base Date

31 July 1998

Base Value

1000

Index Calculation

Real-time and end-of-day indices 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 lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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