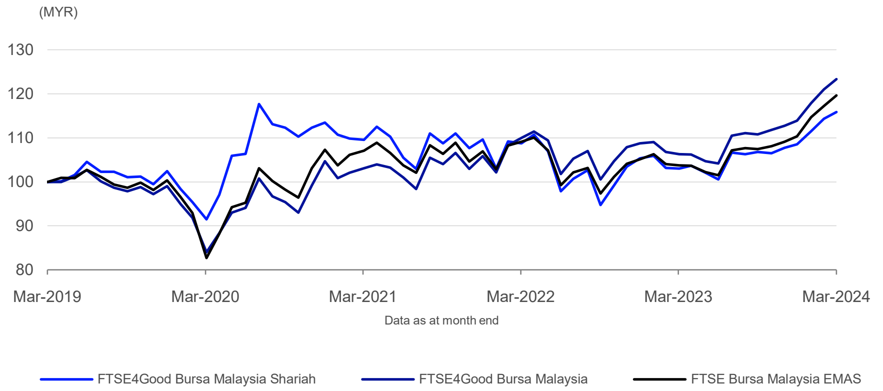
FTSE4Good Bursa Malaysia Shariah Index

Data as at: 29 March 2024

The FTSE4Good Bursa Malaysia Shariah Index constituents are selected from the constituents of the FTSE Bursa Malaysia EMAS Index which are also eligible for the FTSE Bursa Malaysia EMAS Shariah Index. Constituents are screened in accordance with transparent and defined Environmental, Social and Governance (ESG) criteria and the Malaysian Securities Commission's Shariah Advisory Council (SAC) screening methodology. 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.

5-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 Shariah	6.7	8.5	6.7	12.5	5.8	15.9	1.9	3.0	7.3	11.7	12.6
FTSE4Good Bursa Malaysia	8.2	11.3	8.2	16.0	19.7	23.3	6.2	4.3	6.6	9.8	11.7
FTSE Bursa Malaysia EMAS	8.4	11.3	8.4	15.3	11.7	19.6	3.7	3.6	6.3	10.0	12.3

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE4Good Bursa Malaysia Shariah	10.1	4.6	-4.9	13.9	-8.4	2.6	10.8	-3.4	-3.9	3.0
FTSE4Good Bursa Malaysia	0.0	-0.2	-0.7	17.6	-4.4	-2.1	5.8	1.1	2.8	4.8
FTSE Bursa Malaysia EMAS	-3.3	0.6	0.1	16.4	-8.2	1.4	7.0	-0.4	-1.7	5.0

Return/Risk Ratio and Drawdown - Total Return

Index (MYR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Bursa Malaysia Shariah	1.8	0.2	0.2	0.2	-4.3	-18.9	-22.5	-27.2
FTSE4Good Bursa Malaysia	2.6	0.6	0.4	0.3	-3.8	-11.2	-27.9	-33.4
FTSE Bursa Malaysia EMAS	2.6	0.4	0.3	0.2	-4.0	-14.0	-29.2	-34.2

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

Constituent	ICB Sector	FTSE4Good Bursa Malaysia Shariah (Wgt %)	FTSE4Good Bursa Malaysia (Wgt %)	Diff %
Tenaga Nasional	Electricity	11.43	6.56	4.87
PETRONAS Chemicals Group Bhd	Chemicals	5.19	2.98	2.21
Telekom Malaysia	Telecommunications Service Providers	4.95	2.84	2.11
Petronas Gas	Gas Water and Multi-utilities	4.62	2.65	1.97
Celcomdigi	Telecommunications Service Providers	4.50	2.58	1.92
Press Metal Aluminium Holdings	Industrial Metals and Mining	4.47	2.57	1.90
MISC	Industrial Transportation	4.25	2.44	1.81
Sime Darby Plantation	Food Producers	4.22	2.42	1.80
Gamuda	Construction and Materials	3.50	2.01	1.49
Axiata Group Bhd	Telecommunications Service Providers	3.41	1.96	1.45
Totals		**50.54**	**29.01**	

Industry Breakdown

		FTSE4Good Bursa Malaysia Shariah			FTSE4Good Bursa Malaysia		
ICB Code	**ICB Industry**	**No. of Cons**	**Net MCap (MYRm)**	**Wgt %**	**No. of Cons**	**Net MCap (MYRm)**	**Wgt %**
10	Technology	11	24,625	6.74	11	24,625	3.87
15	Telecommunications	5	57,271	15.68	5	57,271	9.00
20	Health Care	5	12,993	3.56	5	12,993	2.04
30	Financials	4	9,040	2.47	15	236,719	37.20
35	Real Estate	10	14,507	3.97	11	14,733	2.32
40	Consumer Discretionary	10	19,980	5.47	13	29,349	4.61
45	Consumer Staples	9	43,871	12.01	10	47,322	7.44
50	Industrials	17	53,682	14.69	19	64,727	10.17
55	Basic Materials	6	50,020	13.69	6	50,020	7.86
60	Energy	7	19,981	5.47	9	26,917	4.23
65	Utilities	3	59,336	16.24	4	71,662	11.26
Totals		**87**	**365,307**	**100.00**	**108**	**636,339**	**100.00**

Index Characteristics

Attributes	FTSE4Good Bursa Malaysia Shariah	FTSE4Good Bursa Malaysia
Number of constituents	87	108
Net MCap (MYRm)	365,307	636,339
Dividend Yield %	3.12	3.85
Constituent Sizes (Net MCap MYRm)		
Average	4,199	5,892
Largest	41,768	71,444
Smallest	59	59
Median	1,590	1,850
Weight of Largest Constituent (%)	11.43	11.23
Top 10 Holdings (% Index MCap)	50.56	51.53

INFORMATION

Index Universe

FTSE Bursa Malaysia EMAS Index

Index Launch

22 June 2021

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

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD, LOC

Review Dates

Semi-annually in June and December

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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