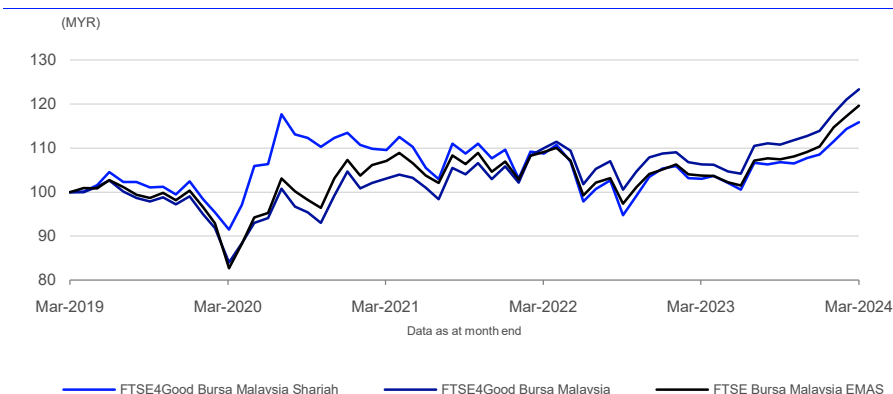


# FTSE4Good Bursa Malaysia Shariah Index

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](http://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



© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG 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) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) 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, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" 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 LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

"BURSA MALAYSIA" is a trade mark of Bursa Malaysia Berhad ("BURSA MALAYSIA"). All intellectual property rights in the index values and constituent list vest in FTSE Russell® and BURSA MALAYSIA.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG 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 LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG 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 inaccuracy (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 LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate 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 or rate 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 or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

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 LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
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 7228 5659