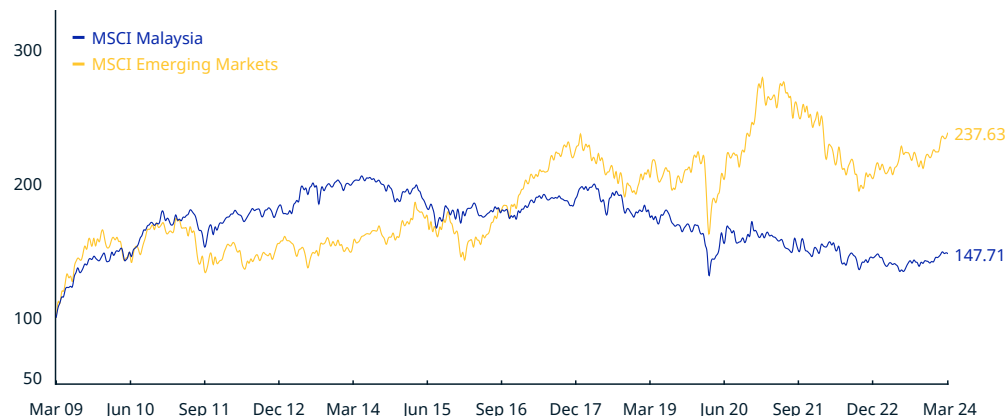


MSCI Malaysia Index (MYR)

The **MSCI Malaysia Index** is designed to measure the performance of the large and mid cap segments of the Malaysian market. With 32 constituents, the index covers about 85% of the Malaysian equity universe .

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (MYR) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Malaysia	MSCI Emerging Markets
2023	-3.19	11.66
2022	-4.32	-17.92
2021	-7.27	-1.19
2020	-1.66	13.92
2019	-6.13	14.24
2018	-6.99	-14.87
2017	9.24	21.20
2016	-2.53	13.45
2015	-4.73	1.97
2014	-7.57	1.81
2013	11.58	1.78
2012	6.84	11.08
2011	-0.20	-18.18
2010	19.33	4.79

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 31, 1987
MSCI Malaysia	-0.94	4.30	6.19	4.30	-2.14	-3.37	-3.09	4.43
MSCI Emerging Markets	1.91	4.96	13.00	4.96	-3.29	2.71	4.28	8.58

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.81	18.37	13.78	1.39
2.83	15.61	12.13	1.71

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Malaysia	9.09	11.59	12.08	10.34	81.04	1994-01-04–1998-09-01
MSCI Emerging Markets	6.15	11.83	14.26	12.83	63.59	2007-10-29–2008-10-27

¹ Last 12 months

² Based on monthly price returns data

The MSCI Malaysia Index was launched on Feb 29, 1988. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

INDEX CHARACTERISTICS

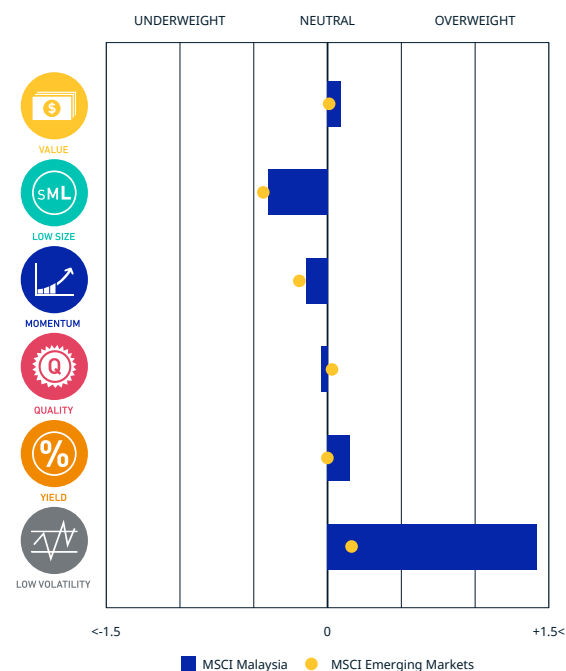
MSCI Malaysia	
Number of Constituents	32
Mkt Cap (MYR Millions)	
Index	465,059.93
Largest	61,434.84
Smallest	4,924.81
Average	14,533.12
Median	9,783.16

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (MYR Billions)	Index Wt. (%)	Sector
PUBLIC BANK	61.43	13.21	Financials
MALAYAN BANKING	52.59	11.31	Financials
CIMB GROUP HOLDINGS	42.49	9.14	Financials
TENAGA NASIONAL	29.64	6.37	Utilities
PETRONAS CHEMICALS GROUP	18.79	4.04	Materials
PRESS METAL ALUMINIUM	17.24	3.71	Materials
CELCOMDIGI	14.75	3.17	Comm Srvcs
PETRONAS GAS	13.95	3.00	Utilities
IHH HEALTHCARE	13.32	2.86	Health Care
HONG LEONG BANK	12.60	2.71	Financials
Total	276.80	59.52	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



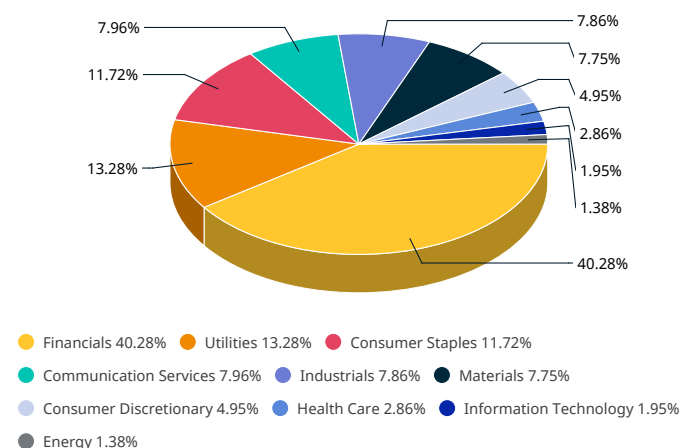
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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