

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 27 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 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Malaysia	MSCI Emerging Markets
2025	0.37	18.51
2024	12.82	2.23
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

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 31, 1987
					3 Yr	5 Yr	10 Yr		
MSCI Malaysia	-1.64	0.48	10.08	0.48	5.02	0.44	-1.34	4.43	
MSCI Emerging Markets	-9.73	-0.73	15.75	-0.73	8.99	0.72	5.65	8.50	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.96	15.99	14.23	1.62
2.32	16.52	11.52	2.16

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Malaysia	4.97	8.43	10.51	10.46	81.04	1994-01-04–1998-09-01
MSCI Emerging Markets	4.49	11.78	12.10	12.95	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

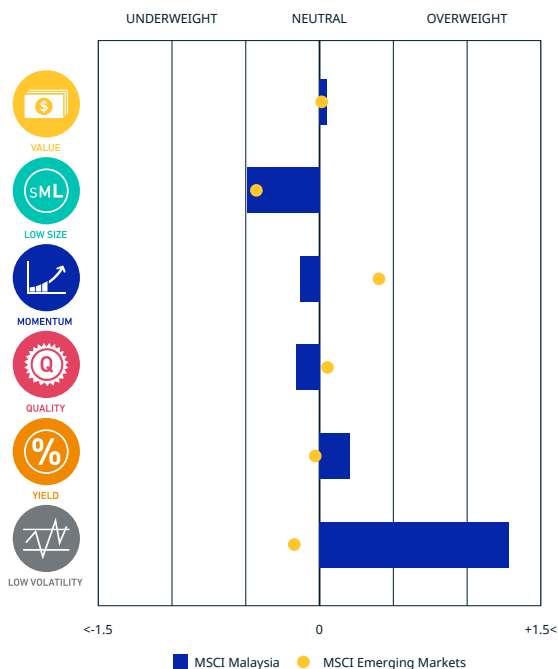
MSCI Malaysia	
Number of Constituents	27
Mkt Cap (MYR Millions)	
Index	505,590.15
Largest	68,620.68
Smallest	4,928.29
Average	18,725.56
Median	12,552.02

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (MYR Billions)	Index Wt. (%)	Sector
MALAYAN BANKING	68.62	13.57	Financials
PUBLIC BANK	68.13	13.48	Financials
CIMB GROUP HOLDINGS	61.12	12.09	Financials
TENAGA NASIONAL	36.46	7.21	Utilities
PRESS METAL ALUMINIUM	29.66	5.87	Materials
IHH HEALTHCARE	19.84	3.92	Health Care
GAMUDA	17.47	3.46	Industrials
AMMB HOLDINGS	16.38	3.24	Financials
RHB BANK	14.73	2.91	Financials
PETRONAS CHEMICALS GROUP	14.57	2.88	Materials
Total	346.98	68.63	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



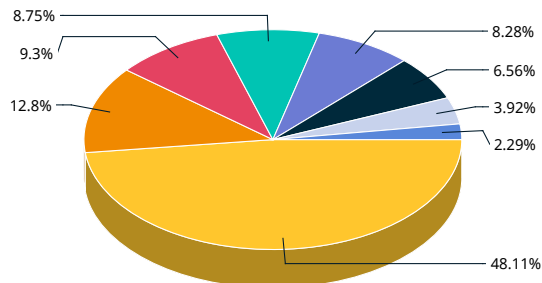
MSCI FaCS

- 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



- Financials 48.11%
- Utilities 12.8%
- Consumer Staples 9.3%
- Materials 8.75%
- Industrials 8.28%
- Communication Services 6.56%
- Health Care 3.92%
- Consumer Discretionary 2.29%

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 (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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