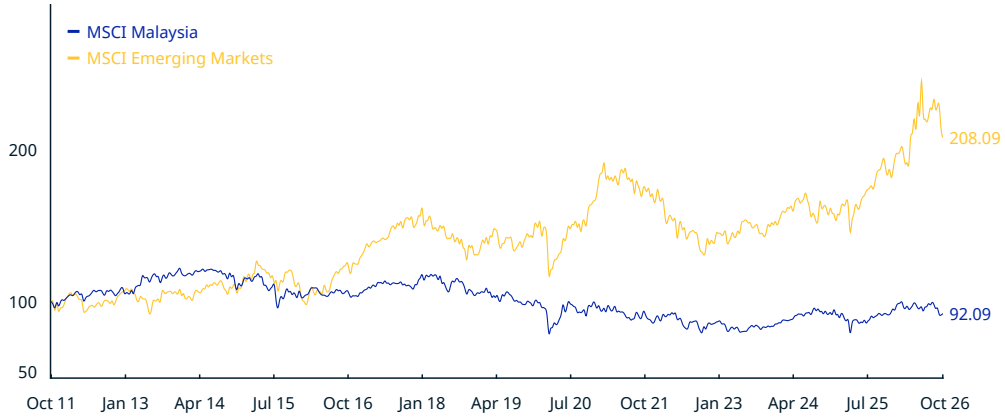
MSCI Malaysia Index (MYR)

The **MSCI Malaysia Index** is designed to measure the performance of the large and mid cap segments of the Malaysian market. With 21 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) (OCT 2011 – OCT 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 (%) (OCT 30, 2026)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 31, 1987
MSCI Malaysia	-2.75	-6.20	0.85	-3.16	3.35	0.19	-1.47	4.26
MSCI Emerging Markets	-8.63	-6.64	8.28	11.53	13.38	3.95	5.29	8.69

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Malaysia	4.20	13.21	13.01	1.49
MSCI Emerging Markets	2.19	13.68	8.70	2.20

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 2026)

		ANNUALIZED STD DEV (%) [2]			MAXIMUM DRAWDOWN	
	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Malaysia	10.72	8.55	10.12	10.61	81.04	1994-01-04—1998-09-01
MSCI Emerging Markets	5.52	15.02	14.15	13.98	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

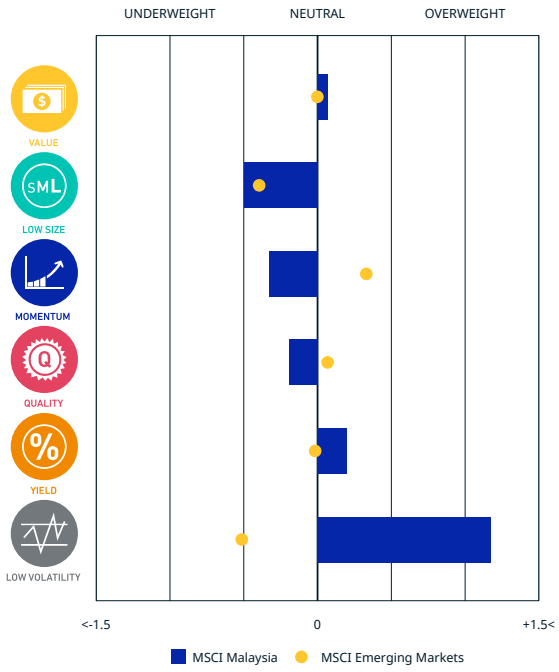
	MSCI Malaysia
Number of Constituents	21
	Mkt Cap (MYR Millions)
Index	431,308.23
Largest	69,150.59
Smallest	7,449.51
Average	20,538.49
Median	13,747.67

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (MYR Billions)	Index Wt. (%)	Sector
PUBLIC BANK	69.15	16.03	Financials
CIMB GROUP HOLDINGS	54.15	12.56	Financials
MALAYAN BANKING	48.48	11.24	Financials
TENAGA NASIONAL	29.07	6.74	Utilities
PRESS METAL ALUMINIUM	25.77	5.97	Materials
GAMUDA	24.94	5.78	Industrials
YTL POWER INTL	16.24	3.77	Utilities
AMMB HOLDINGS	15.66	3.63	Financials
SD GUTHRIE	14.11	3.27	Cons Staples
RHB BANK	13.82	3.20	Financials
Total	311.40	72.20	

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

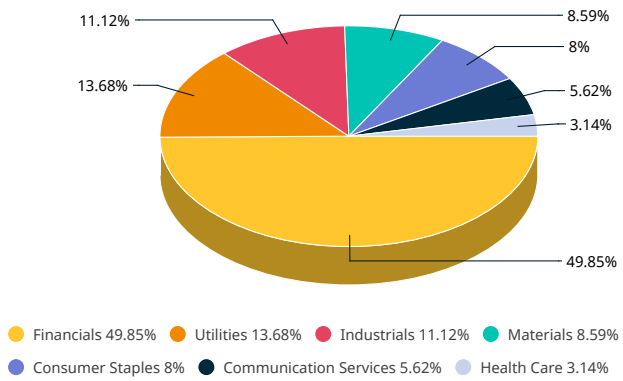
YIELD
Cash Flow Paid Out

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 (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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