

# 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) (NOV 2010 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Malaysia	MSCI Emerging Markets
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
2011	-0.20	-18.18

## INDEX PERFORMANCE – PRICE RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 31, 1987
MSCI Malaysia	-0.17	1.62	-0.70	-3.79	1.83	-0.93	-1.49	4.34
MSCI Emerging Markets	-3.76	6.24	17.82	17.46	9.32	2.85	4.99	8.58

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.05	15.01	13.78	1.52
2.31	16.50	13.46	2.15

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 28, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Malaysia	7.07	7.95	10.32	10.37	81.04	1994-01-04–1998-09-01
MSCI Emerging Markets	4.55	9.98	11.22	12.87	63.59	2007-10-29–2008-10-27

<sup>1</sup> Last 12 months

<sup>2</sup> 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

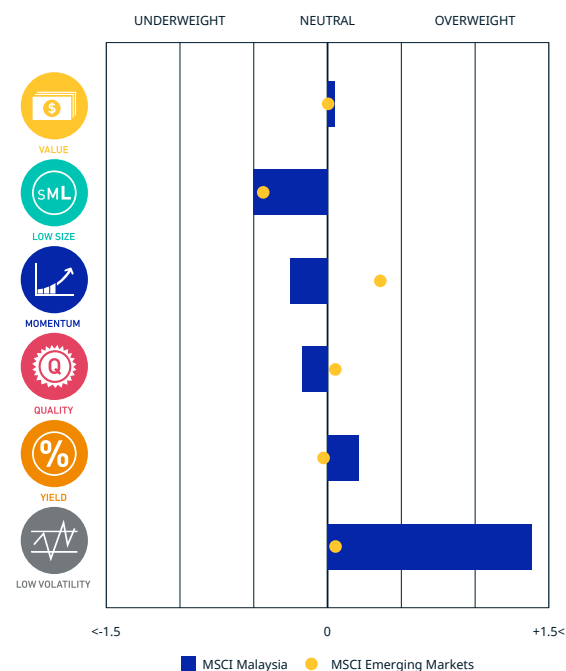
MSCI Malaysia	
Number of Constituents	27
Mkt Cap ( MYR Millions)	
Index	481,471.90
Largest	63,327.38
Smallest	5,007.77
Average	17,832.29
Median	10,809.26

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( MYR Billions)	Index Wt. (%)	Sector
PUBLIC BANK	63.33	13.15	Financials
CIMB GROUP HOLDINGS	61.80	12.84	Financials
MALAYAN BANKING	59.86	12.43	Financials
TENAGA NASIONAL	34.57	7.18	Utilities
GAMUDA	25.06	5.20	Industrials
PRESS METAL ALUMINIUM	24.88	5.17	Materials
IHH HEALTHCARE	18.25	3.79	Health Care
AMMB HOLDINGS	14.79	3.07	Financials
PETRONAS GAS	13.87	2.88	Utilities
HONG LEONG BANK	13.75	2.86	Financials
Total	330.15	68.57	

## FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

## MSCI FACTOR BOX



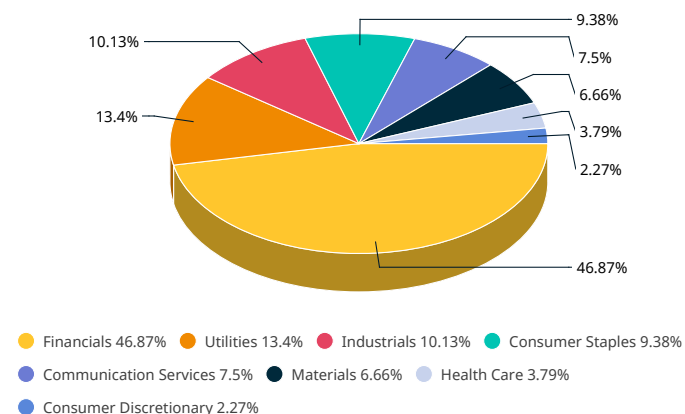
## MSCI FaCS

- 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](http://www.msci.com).

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