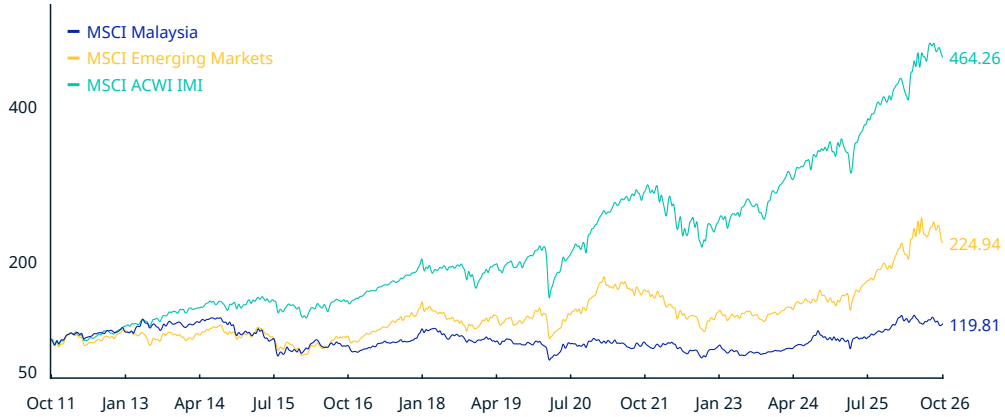
MSCI Malaysia Index (USD)

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 — NET RETURNS (USD) (OCT 2011 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Malaysia	MSCI Emerging Markets	MSCI ACWI IMI
2025	15.45	33.57	22.06
2024	20.75	7.50	16.37
2023	-3.49	9.83	21.58
2022	-5.78	-20.09	-18.40
2021	-6.24	-2.54	18.22
2020	3.66	18.31	16.25
2019	-2.00	18.42	26.35
2018	-6.03	-14.57	-10.08
2017	25.05	37.28	23.95
2016	-3.89	11.19	8.36
2015	-20.06	-14.92	-2.19
2014	-10.66	-2.19	3.84
2013	7.68	-2.60	23.55
2012	14.27	18.22	16.38

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Malaysia	-1.99	-3.90	8.52	0.64	13.66	4.85	2.74	6.07	4.20	13.21	13.01	1.49
MSCI Emerging Markets	-8.05	-5.49	14.05	13.45	22.28	6.92	8.15	8.73	2.19	13.68	8.70	2.20
MSCI ACWI IMI	-1.56	-0.24	12.50	11.21	22.01	9.66	12.10	7.54	1.66	21.04	15.59	3.38

INDEX RISK AND RETURN CHARACTERISTICS (OCT 30, 2026)

		ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Dec 29, 2000	(%)	Period YYYY-MM-DD
MSCI Malaysia	10.72	12.79	14.74	14.35	0.72	0.14	0.09	0.32	50.85	2008-01-11—2008-10-28
MSCI Emerging Markets	5.52	17.88	18.79	17.68	0.97	0.25	0.39	0.41	65.25	2007-10-29—2008-10-27
MSCI ACWI IMI	2.62	12.02	14.99	14.96	1.36	0.44	0.67	0.41	58.59	2007-10-31—2009-03-09

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI Malaysia Index was launched on Jan 01, 2001. 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

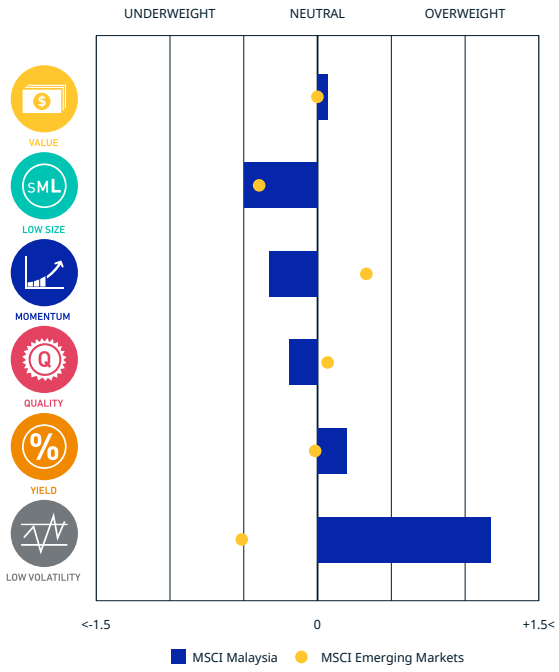
	MSCI Malaysia
Number of Constituents	21
	Mkt Cap (USD Millions)
Index	106,312.11
Largest	17,044.76
Smallest	1,836.21
Average	5,062.48
Median	3,388.63

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
PUBLIC BANK	17.04	16.03	Financials
CIMB GROUP HOLDINGS	13.35	12.56	Financials
MALAYAN BANKING	11.95	11.24	Financials
TENAGA NASIONAL	7.17	6.74	Utilities
PRESS METAL ALUMINIUM	6.35	5.97	Materials
GAMUDA	6.15	5.78	Industrials
YTL POWER INTL	4.00	3.77	Utilities
AMMB HOLDINGS	3.86	3.63	Financials
SD GUTHRIE	3.48	3.27	Cons Staples
RHB BANK	3.41	3.20	Financials
Total	76.76	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

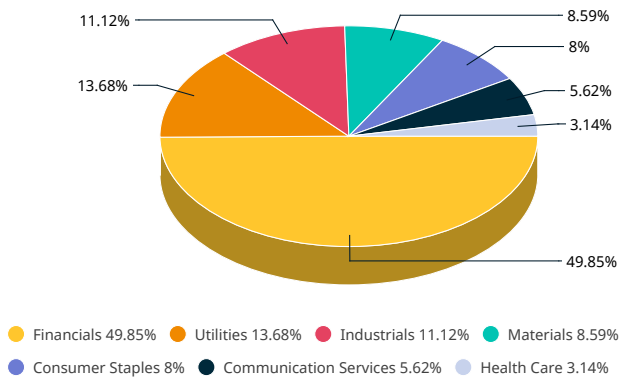
YIELD
Cash Flow Paid Out

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

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