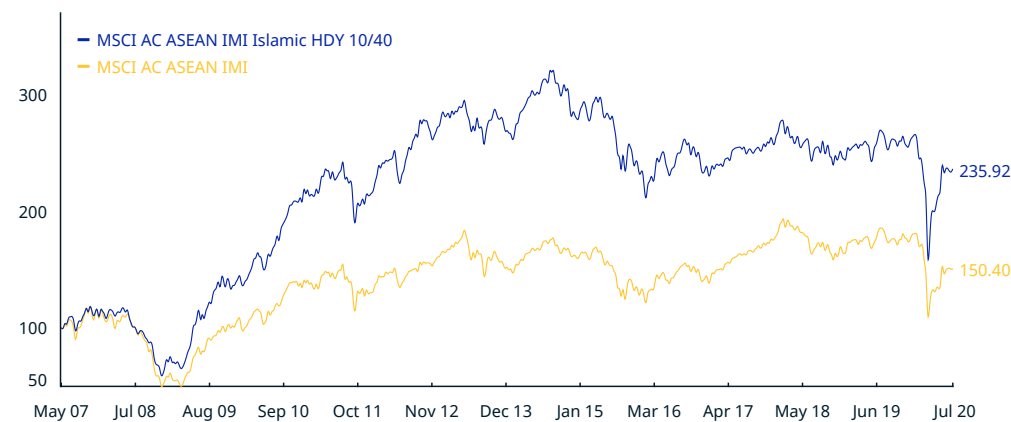


# MSCI AC ASEAN IMI Islamic High Dividend Yield 10/40 Index (USD)

The MSCI South East Asia Investable Market (IMI) Islamic High Dividend Yield 10/40 Index is designed to measure the performance of the large, mid and small cap segments of Shariah-compliant equities with higher than average dividend yields that are both sustainable and persistent across 4 Emerging Markets countries\* and 1 Developed Market country. With 35 constituents, the index covers approximately 99% of the free float-adjusted market capitalization in each country. The MSCI 10/40 equity indexes are designed and maintained on a daily basis to take into consideration the 10% and 40% concentration constraints on funds subject to the UCITS III Directive.

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2007 – JUL 2020)



## ANNUAL PERFORMANCE (%)

Year	MSCI AC ASEAN IMI Islamic HDY 10/40	MSCI AC ASEAN IMI
2019	7.86	9.38
2018	-8.64	-9.66
2017	14.69	28.28
2016	0.14	7.02
2015	-17.44	-18.13
2014	4.41	6.29
2013	-1.11	-5.42
2012	27.00	23.95
2011	-1.43	-7.26
2010	56.11	34.33
2009	93.92	78.97
2008	-37.73	-49.17

## INDEX PERFORMANCE – GROSS RETURNS (%) (JUL 31, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 31, 2007
MSCI AC ASEAN IMI Islamic HDY 10/40	1.16	11.06	-10.35	-10.63	-2.35	-2.89	3.07	6.73
MSCI AC ASEAN IMI	2.13	9.23	-17.38	-16.53	-3.30	0.24	2.37	3.15

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2007 – JUL 31, 2020)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2007	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI AC ASEAN IMI Islamic HDY 10/40	0.91	7.64	59.12	18.14	16.76	15.77	-0.14	-0.17	0.22	0.37	50.40	2014-08-27–2020-03-23
MSCI AC ASEAN IMI	1.00	0.00	5.01	18.92	17.34	16.54	-0.17	0.03	0.18	0.21	44.46	2018-01-26–2020-03-23

<sup>1</sup> Last 12 months      <sup>2</sup> Based on monthly gross returns data      <sup>3</sup> Based on ICE LIBOR 1M

\* Developed Countries include: Singapore. Emerging countries include: Indonesia, Malaysia, Philippines and Thailand

The MSCI AC ASEAN IMI Islamic High Dividend Yield 10/40 Index was launched on Jul 03, 2012. Data prior to the launch date is back-tested data (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.

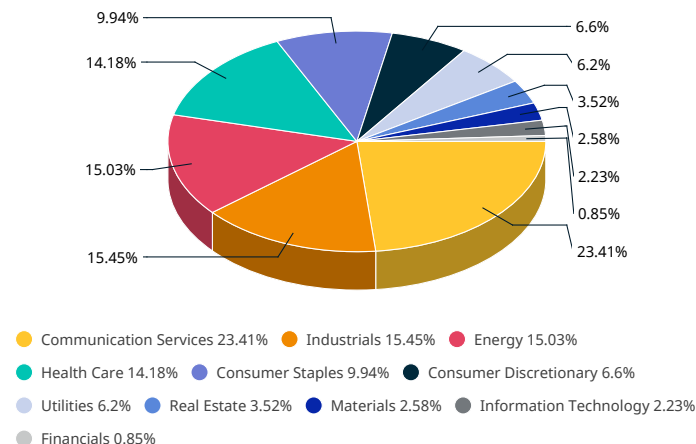
### INDEX CHARACTERISTICS

	MSCI AC ASEAN IMI Islamic HDY 10/40	MSCI AC ASEAN IMI
<b>Number of Constituents</b>	35	387
	<b>Weight (%)</b>	
<b>Largest</b>	9.33	4.11
<b>Smallest</b>	0.35	0.00
<b>Average</b>	2.86	0.26
<b>Median</b>	2.09	0.09

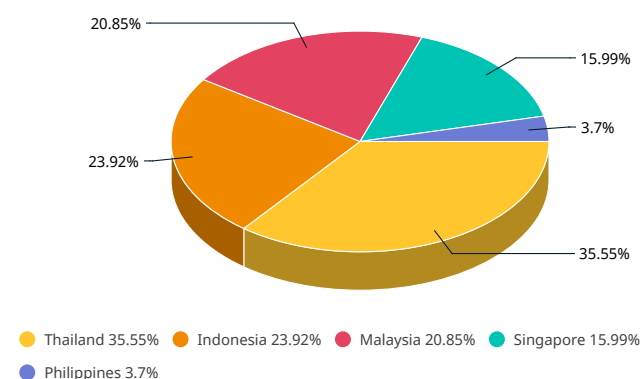
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
PTT	TH	9.33	2.27	Energy
BANGKOK DUSIT MED. SVCS	TH	8.79	1.07	Health Care
SINGAPORE TELECOM	SG	8.25	2.35	Comm Svcs
TELEKOMUNIKASI INDONESIA	ID	8.20	1.64	Comm Svcs
HOME PRODUCT CENTER	TH	4.59	0.47	Cons Discr
UNILEVER INDONESIA	ID	4.48	0.70	Cons Staples
MAXIS BHD	MY	4.44	0.47	Comm Svcs
PETRONAS GAS	MY	4.35	0.50	Utilities
BUMRUNGRAD HOSPITAL PUB	TH	4.28	0.23	Health Care
SIME DARBY	MY	4.24	0.22	Industrials
<b>Total</b>		<b>60.96</b>	<b>9.93</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



### INDEX METHODOLOGY

The index constructions start with a dividend screening process; only Shariah-compliant securities with a track record of consistent dividend payments and with the capacity to sustain dividend payouts into the future are eligible index constituents. From the list of eligible companies, the index selects only those with higher than average dividend yields. The index is market cap weighted and rebalanced at least semiannually.

### ABOUT MSCI

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