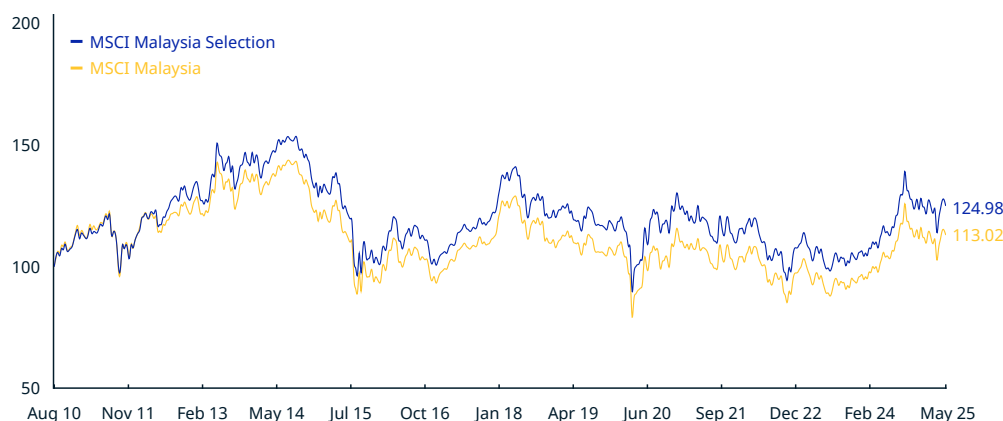# MSCI Malaysia Selection Index (USD)

The MSCI Malaysia Selection Index is a free float-adjusted market capitalization-weighted index designed to represent the performance of companies that are selected from the MSCI Malaysia Index ("Parent Index") based on Environmental, Social and Governance (ESG) criteria. These criteria exclude constituents based on involvement in specific business activities, as well as ESG ratings and exposure to ESG controversies. The Indexes are derived from the MSCI Malaysia Index and aim to achieve sector weights that reflect the sector weights of the corresponding Parent Index. the MSCI Malaysia Selection Index consists of Large and Mid cap companies in the Malaysian market. The Index construction targets 50% free float-adjusted market capitalization coverage of each Global Industry Classification Standard (GICS®) sector by selecting constituents primarily based on criteria including the ESG rating, the trend in that rating and the company's industry-adjusted ESG score. The Index is a member of the MSCI Selection Index series.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (USD) (AUG 2010 – MAY 2025)

- MSCI Malaysia Selection
- MSCI Malaysia

124.98
113.02

ANNUAL PERFORMANCE (%)

Year	MSCI Malaysia Selection	MSCI Malaysia
2024	20.73	20.75
2023	-3.37	-3.49
2022	-6.80	-5.78
2021	-7.10	-6.24
2020	6.95	3.66
2019	-3.79	-2.00
2018	-3.33	-6.03
2017	25.20	25.05
2016	-4.09	-3.89
2015	-20.89	-20.06
2014	-7.74	-10.66
2013	8.11	7.68
2012	19.60	14.27
2011	1.19	0.12

INDEX PERFORMANCE — GROSS RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010
					ANNUALIZED			
MSCI Malaysia Selection	-0.97	1.12	9.91	-2.26	3.70	3.19	-0.22	1.52
MSCI Malaysia	-0.50	1.97	9.34	-2.46	3.39	3.10	-0.37	0.83

FUNDAMENTALS (MAY 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Malaysia Selection	4.37	13.69	12.39	1.42
MSCI Malaysia	4.18	14.04	12.67	1.34

INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – MAY 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Aug 31, 2010	(%)	Period YYYY-MM-DD
				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
MSCI Malaysia Selection	0.96	2.48	5.66	15.74	15.49	15.24	0.03	0.10	-0.07	0.08	43.46	2014-07-08—2020-03-19
MSCI Malaysia	1.00	0.00	6.19	16.00	15.38	15.51	0.01	0.10	-0.08	0.04	46.60	2014-07-08—2020-03-19

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

INDEX CHARACTERISTICS

	MSCI Malaysia Selection	MSCI Malaysia
Number of Constituents	24	30
Weight (%)		
Largest	16.67	13.43
Smallest	1.23	0.99
Average	4.17	3.33
Median	2.51	2.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
PUBLIC BANK	16.67	13.43	Financials
CIMB GROUP HOLDINGS	14.82	11.94	Financials
MALAYAN BANKING	14.11	11.37	Financials
GAMUDA	5.53	4.46	Industrials
PRESS METAL ALUMINIUM	4.97	4.00	Materials
IHH HEALTHCARE	4.04	3.26	Health Care
PETRONAS GAS	3.78	3.04	Utilities
CELCOMDIGI	3.48	2.80	Comm Srvcs
AMMB HOLDINGS	3.46	2.79	Financials
RHB BANK	2.61	2.10	Financials
Total	73.47	59.19	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX

- MSCI Malaysia Selection
- MSCI Malaysia
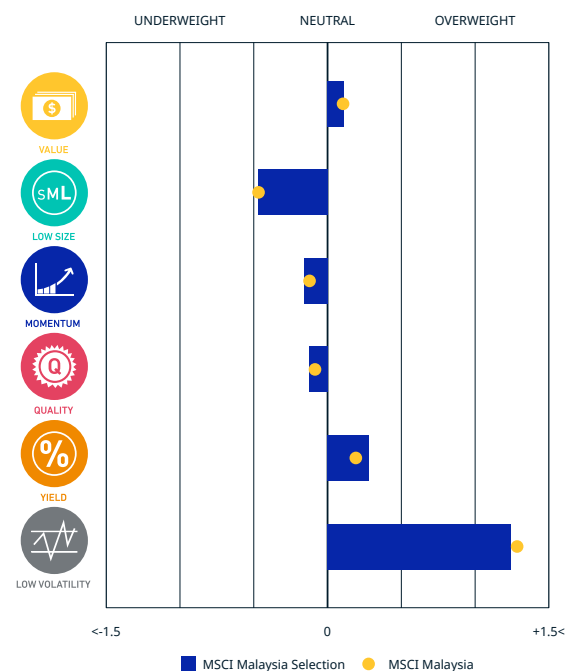
MSCI FaCS

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 51.67%
- Consumer Staples 10.38%
- Communication Services 9.18%
- Materials 7.51%
- Utilities 7.5%
- Industrials 6.76%
- Health Care 4.04%
- Energy 1.56%
- Consumer Discretionary 1.39%
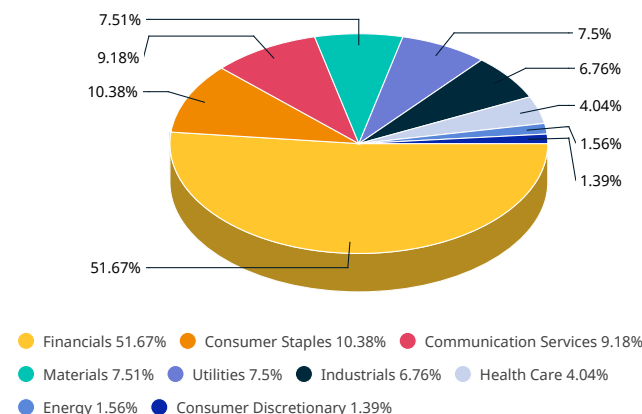
MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology here)

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