

# FTSE Bursa Malaysia EMAS Shariah Index

Data as at: 29 July 2016

The FTSE Bursa Malaysia EMAS Shariah Index has been designed to provide investors with a broad benchmark for Shariah-compliant investment. Constituents are screened according to the Malaysian Securities Commission's Shariah Advisory Council (SAC) screening methodology.

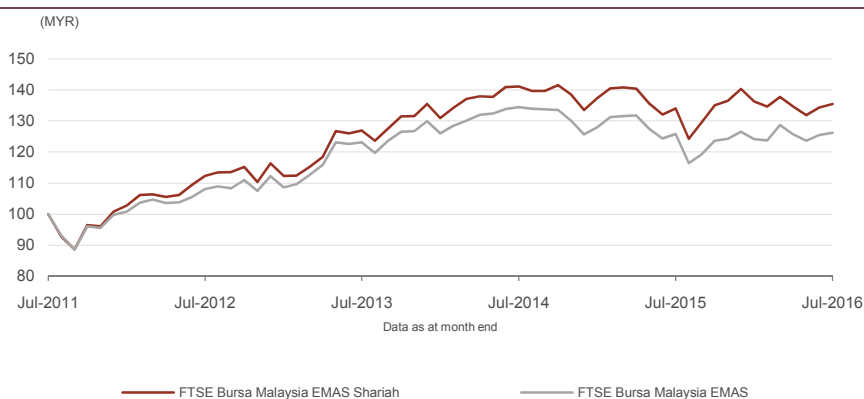
## FTSE Bursa Malaysia EMAS Shariah Screening Methodology

The FTSE Bursa Malaysia EMAS Shariah Index applies the principles set out by the SAC in the design of this index.

The general criteria stipulate that Shariah-compliant companies must not be involved in any of the following core activities: financial services based on riba (interest); gambling; manufacture or sale of non-halal products or related products; conventional insurance; entertainment activities that are non-permissible according to Shariah; manufacture or sale of tobacco-based products or related products; stockbroking or share trading in Shariah non-compliant securities; and, other activities deemed non-permissible according to Shariah.

Further details on the SAC can be obtained from the Securities Commission website at [www.sc.com.my](http://www.sc.com.my).

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (MYR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Bursa Malaysia EMAS Shariah	0.6	-0.5	-3.4	1.1	6.8	35.5	2.2	6.3	10.9	11.1	10.6
FTSE Bursa Malaysia EMAS	0.4	1.6	-0.2	0.3	2.5	26.2	0.8	4.8	11.0	10.5	9.8

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (MYR)	2011	2012	2013	2014	2015
FTSE Bursa Malaysia EMAS Shariah	5.6	15.5	16.4	-1.4	5.1
FTSE Bursa Malaysia EMAS	4.3	12.5	15.8	-3.3	0.6

## FEATURES

### Coverage

Constituents of the FTSE Bursa Malaysia EMAS Index that are Shariah compliant.

### Objective

The index is designed for use in the creation of Shariah-compliant investment products and as a benchmark. The FTSE Bursa Malaysia Hijrah Shariah Index, which is the other Shariah-compliant index in the series, is a tradable index screened for international Shariah requirements. See the index factsheet for more information.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

**Return/Risk Ratio and Drawdown - Total Return**

Index (MYR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Bursa Malaysia EMAS Shariah	0.2	0.2	0.6	0.7	-12.9	-17.5	-17.5	-48.4
FTSE Bursa Malaysia EMAS	0.1	0.1	0.5	0.7	-12.3	-17.7	-17.7	-46.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
 Drawdown - based on daily data

**Top 10 Constituents**

Constituent	Country	ICB Sector	Net MCap (MYRm)	Wgt %
Tenaga Nasional	Malaysia	Electricity	50,699	12.14
Axiata Group Bhd	Malaysia	Mobile Telecommunications	25,582	6.13
Sime Darby Bhd	Malaysia	General Industrials	24,412	5.85
PETRONAS Chemicals Group Bhd	Malaysia	Chemicals	18,864	4.52
Digi.com	Malaysia	Mobile Telecommunications	18,511	4.43
IHH Healthcare	Malaysia	Health Care Equipment & Services	18,267	4.38
Petronas Gas	Malaysia	Oil & Gas Producers	17,555	4.20
Maxis Bhd	Malaysia	Mobile Telecommunications	15,802	3.79
Telekom Malaysia	Malaysia	Fixed Line Telecommunications	15,143	3.63
IOI	Malaysia	Food Producers	14,172	3.39
<b>Totals</b>			<b>219,007</b>	<b>52.46</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (MYRm)	Wgt %
0500	Oil & Gas	17	40,933	9.80
1300	Chemicals	6	20,189	4.84
1700	Basic Resources	6	4,060	0.97
2300	Construction & Materials	31	35,440	8.49
2700	Industrial Goods & Services	46	58,821	14.09
3300	Automobiles & Parts	1	3,776	0.90
3500	Food & Beverage	17	48,442	11.60
3700	Personal & Household Goods	10	2,989	0.72
4500	Health Care	11	31,893	7.64
5300	Retail	5	2,150	0.51
5500	Media	1	169	0.04
5700	Travel & Leisure	1	548	0.13
6500	Telecommunications	6	77,588	18.58
7500	Utilities	9	58,710	14.06
8500	Insurance	1	1,306	0.31
8600	Real Estate	23	22,465	5.38
8700	Financial Services	1	623	0.15
9500	Technology	16	7,383	1.77
<b>Totals</b>		<b>208</b>	<b>417,487</b>	<b>100.00</b>

**INFORMATION****Index Universe**

FTSE Bursa Malaysia EMAS Index

**Index Launch**

22 January 2007

**Base Date**

31 March 2006

**Base Value**

6000

**Investability Screen**

Free-float adjusted and liquidity screened

**Index Calculation**

Real-time (calculated every 60 seconds) and end-of-day indices available

**End-of-Day Distribution**

Via FTP and email

**Currency**

MYR, EUR, GBP, USD and JPY

**Review Dates**

Semi annually in June and December

**Bursa Malaysia Contact**

infoservices@bursamalaysia.com

## Index Characteristics

Attributes	FTSE Bursa Malaysia EMAS Shariah	FTSE Bursa Malaysia EMAS
Number of constituents	208	265
Net MCap (MYRm)	417,487	679,715
Dividend Yield %	2.63	3.01
Constituent Sizes (Net MCap MYRm)		
Average	2,007	2,565
Largest	50,699	60,608
Smallest	0	0
Median	312	340
Weight of Largest Constituent (%)	12.14	8.92
Top 10 Holdings (% Index MCap)	52.46	44.54



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Data definitions available from [info@ftse.com](mailto:info@ftse.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com); email [index@russell.com](mailto:index@russell.com), [info@ftse.com](mailto:info@ftse.com); or call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 3581 2764

Sydney +61 (0) 2 8823 3521