Malaysia Strategy — KLCI Expansion

MY-KLCI · Emerging Markets & Index Events · Classification: Event-Driven · Window: 2016–2026 (modeled)

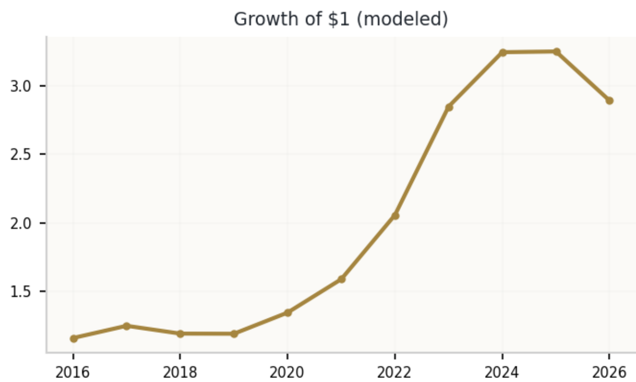
Strategy overview

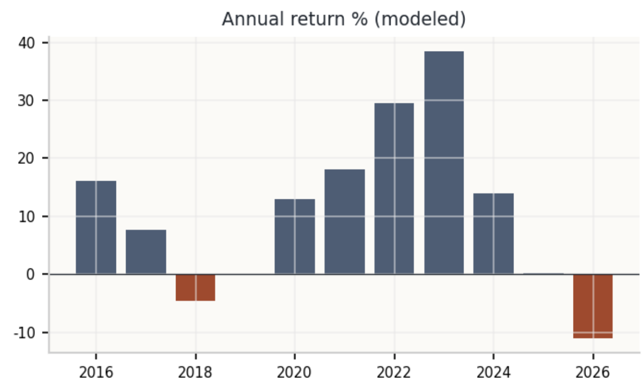
Top-10-forward ranking strategy around FBM KLCI expansion from 30 to 50 constituents (Dec 2026).

Event-driven; no published CAGR/Sharpe — modeled illustration.

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
10.13%	14.68%	0.50	38.4% (2023)	-11.0% (2026)	$2.89





Methodology

Annual returns 2016–2026 are a modeled illustration constructed under the RALO publication-control conventions. CAGR = $(\Pi(1+r_t))^{1/n} - 1$; Sharpe = (mean annual return – 3.63% risk-free proxy) ÷ σ of annual returns. Where the public page publishes anchor statistics, the model is calibrated toward those anchors; figures remain modeled/synthetic statistics, not realized performance. Past performance is not indicative of future results.