Malaysia is a federal constitutional monarchy located in Southeast Asia. It consists of thirteen states. Malaysia is a moderate Muslim country with multi-faith and multi-ethnic society where Islam is constitutionally the official religion. Malaysia has become a country mentioned in the Islamic tourism market in recent years with the "Muslim friendly Malaysia" tagline used by the Islamic Tourism Center (ITC) in the developing the Islamic tourism sector for the country. Malaysia has been named the number one destination for Muslim travellers for four consecutive years from 2011-2014 by CrescentRating of Singapore, based on its annual online survey that evaluates several criteria including availability of Halal food, access to prayer facilities, Muslim friendly services in hotels and the country's stability and security. As of December 2015, there are a total of 744 "Halal Certified" accommodation facilities in Malaysia, which account for 80% of the total accommodation establishments in the country. The report, titled "Tourism Highlights 2016" published by the United Nations World Tourism Organization (UNWTO), shows that 27% of the 1.186 billion visitors who participated in the international tourism movements in 2015; traveled with the purposes of religious, health and VFR (Visiting Friends and Relatives). In this study, it is aimed to determine the forecasting method that provides the best performance when compared the forecast accuracy of Box-Jenkins and various Exponential Smoothing methods to estimate the monthly inbound tourism demand to Malaysia as halal tourism destination via the method giving best results. Data for this study was collected from Malaysia tourism arrivals dataset provided by the Ministry of Tourism and Culture Malaysia. The time-series data used in this study is monthly data and it covers a period from 2000:M1 to 2016:M10. Keywords: Halal Tourism, Malaysia, Modeling and Forecasting, Tourism Demand.