

# THOMSON REUTERS BPA MALAYSIA ALL BOND INDEX SERIES

## OVERVIEW:

The Thomson Reuters BPA Malaysia All Bond Index Series covers the Malaysia Ringgit denominated, long term investment graded Conventional and Islamic bonds. The index includes bond types of zero coupon, fixed coupon, bullet and bonds with secondary notes. It consists of treasury, government related and corporate sectors. As of 30 March 2012, the index consisted of 785 bonds with a total market capitalization of MYR 633 billion. Index constituents undergo calculation, review and rebalancing on a daily basis. All return calculations are based on Bond Pricing Agency Malaysia's mark to market prices. The index history is backfilled to 01 January 2007.



Reuters

## PRICING AND CALCULATION:

|                              |   |
|------------------------------|---|
| <b>Price Source</b>          | Bond Pricing Agency Malaysia daily marked to market prices                                      |
| <b>Settlement Day</b>        | T+1 settlement basis for all bonds  |
| <b>Timing</b>                | 6.30 p.m. daily. If the day is a public holiday, prices from the previous business day are used |
| <b>Weighting</b>             | Market Capitalization   |
| <b>Portfolio Calculation</b> | Arithmetic and chain-linked   |

## REVIEW AND REBALANCING:

|                                   |  |
|-----------------------------------|--|
| <b>Frequency</b>                  | The composition of the returns and statistics universe is rebalanced daily at 6.30 p.m.  |
| <b>Reinvestment of Cash Flows</b> | Interest and principal payments earned by the returns universe are reinvested in the index on the day of scheduled principal and coupon dissemination. |
| <b>New Issuances</b>              | Qualifying securities issued are included in the returns universe on the day of issuance in the secondary market                                       |

## RULES FOR INCLUSION:

|                            |  |
|----------------------------|--|
| <b>Amount Outstanding</b>  | MYR50 million and above amount outstanding remaining in the deal   |
| <b>Rating</b>              | Investment grade (BBB3/BBB-or above) using the ratings of all rating agencies registered under the Securities Commission |
| <b>Tenure</b>              | At least three months time to legal maturity   |
| <b>Currency</b>            | Denominated in MYR   |
| <b>Included Bond Types</b> | Zero coupon bonds, fixed coupon bonds, bullet bonds, bonds with secondary notes  |

## RULES FOR EXCLUSION:

|                            |  |
|----------------------------|--|
| <b>Amount Outstanding</b>  | Bonds where prepayment or early partial redemptions have reduced the known outstanding amount to less than MYR50 million during the course of the day before 5.00 p.m.<br>Bonds where early full redemption occurs during the course of the day before 5.00 p.m. |
| <b>Rating</b>              | Bonds that are downgraded below investment grade during the course of the day before 5.00 p.m.   |
| <b>Tenure</b>              | Three months and below time to legal maturity  |
| <b>Excluded Bond Types</b> | All callable bonds, floating rate notes, securitised assets, convertible bonds, exchangeable bonds, amortising bonds, stepping bonds, and others not listed under the inclusion rules  |

## INDEX HISTORY:

|                    |  |
|--------------------|--|
| <b>19 Dec 2008</b> | BPA Malaysia Ringgit Bond Index officially launched, with historical data backfilled to 1 Jan 2007 |
|--------------------|--|

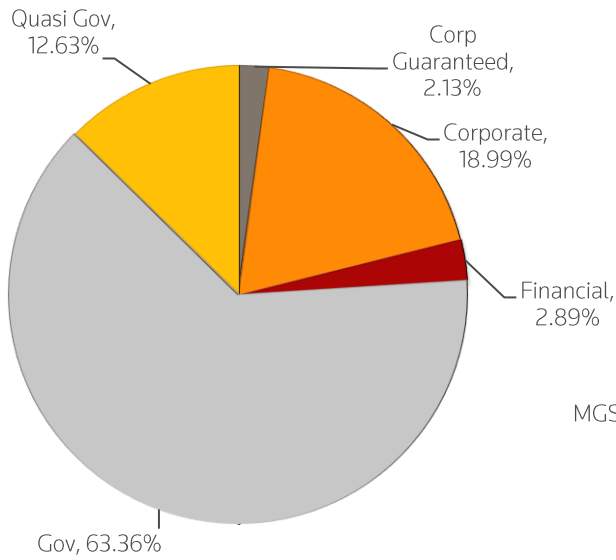
## SUB-INDICES:

|  |                 |
|--|-----------------|
|  | All Sub-Indices |
|--|-----------------|

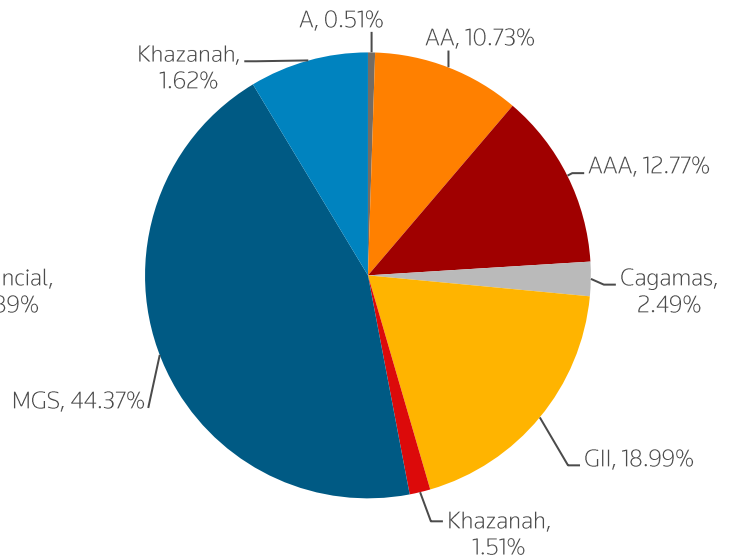
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ALL DATA TAKEN AS OF 30 MARCH 2012

## SECTOR BREAKDOWN BY MARKET CAPITALIZATION:



## RATING BREAKDOWN BY MARKET CAPITALIZATION:



## SECTOR BREAKDOWN BY MARKET CAPITALIZATION:

|                                     |            |
|-------------------------------------|------------|
| Number Of Bonds                     | 785        |
| Market Capitalisation (MYR million) | 632,570.45 |
| Average Coupon (%)                  | 4.44       |
| Average YTM (%)                     | 3.63       |
| Average Tenure (Days)               | 2,407      |
| Average Duration                    | 5.07       |
| Average Convexity                   | 49.09      |

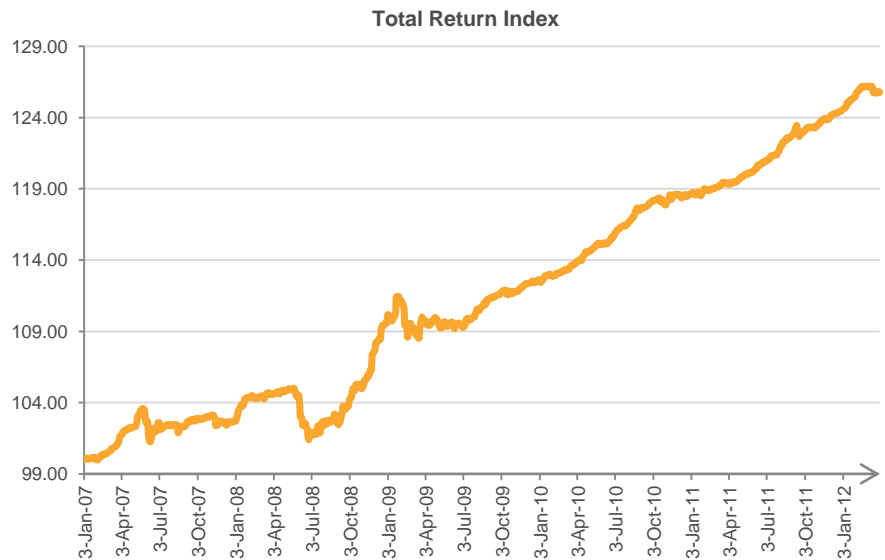
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## INDEX PERFORMANCE:

### Simple Average Returns

|           |        |
|-----------|--------|
| 1 Month   | -0.33% |
| 3 Months  | 1.01%  |
| 6 Months  | 2.21%  |
| 12 Months | 5.40%  |
| 18 Months | 6.47%  |
| 24 Months | 10.54% |

## Historical Performance



## TOP 10 ISSUERS:

| Issuer  | Market Cap (MYR million) | Index Weight |
|---|--------------------------|--------------|
| Government of Malaysia  | 400,792.79               | 63.36%       |
| Projek Lebuhraya Usahasama Berhad   | 32,387.96                | 5.12%        |
| Cagamas Berhad  | 15,721.97                | 2.49%        |
| Pengurusan Air SPV Berhad   | 11,419.64                | 1.81%        |
| Khazanah Nasional Berhad  | 9,545.07                 | 1.51%        |
| Binariang GSM Sdn Bhd   | 8,958.25                 | 1.42%        |
| Syarikat Prasarana Negara Berhad  | 8,335.73                 | 1.32%        |
| Malakoff Corporation Berhad   | 6,244.56                 | 0.99%        |
| K.L. International Airport Berhad   | 6,047.17                 | 0.96%        |
| 1Malaysia Development Berhad [fka Terengganu Investment Authority Berhad] | 5,882.03                 | 0.93%        |

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