

FTSE BPAM ALL BOND INDEX SERIES

Overview

The FTSE BPAM All Bond Index Series covers the Malaysian 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 29 March 2024, the index consisted of 1631 bonds with a total market capitalization of MYR 1786.74 billion. Index constituents undergo calculation, review and rebalancing on a daily basis. All return calculations are based on Bond Pricing Agency Malaysia's evaluated prices. The index history is backfilled to January 3rd, 2007. The FTSE BPAM Bond and Sukuk Indices are owned, calculated and administered by BPAM. LSEG is the exclusive licensing and distribution agent.

PRICING AND CALCULATION:

Price Source	Bond Pricing Agency Malaysia daily evaluated prices
Settlement Day	T+1 settlement basis for all bonds
Timing	6.30 p.m. (Malaysia business days)
Weighting	Market Capitalization
Portfolio Calculation	Arithmetic and chain-linked

REVIEW AND REBALANCING:

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

RULES FOR INCLUSION:

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

RULES FOR EXCLUSION:

Amount Outstanding	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. Bonds where early full redemption occurs during the course of the day before 5.00 p.m.
Rating	Bonds that are downgraded below investment grade during the course of the day before 5.00 p.m.
Tenure	Three months and below time to legal maturity
Excluded Bond Types	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:

3 January 2007	FTSE BPAM All Bond Index Series officially launched, with historical data backfilled to 3 Jan 2007
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SUB-INDICES:

	All Sub-Indices
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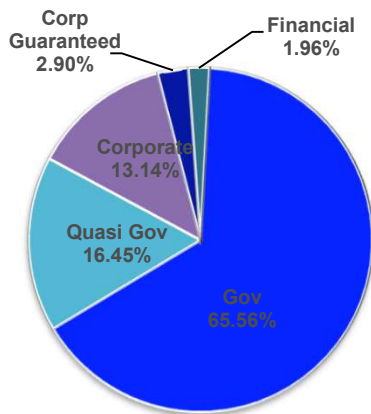


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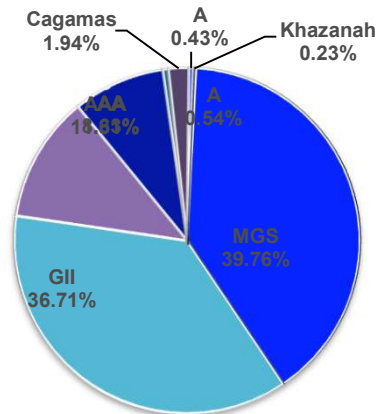


ALL DATA TAKEN AS OF 29 MARCH 2024

SECTOR BREAKDOWN BY MARKET CAPITALIZATION:



RATING BREAKDOWN BY MARKET CAPITALIZATION:



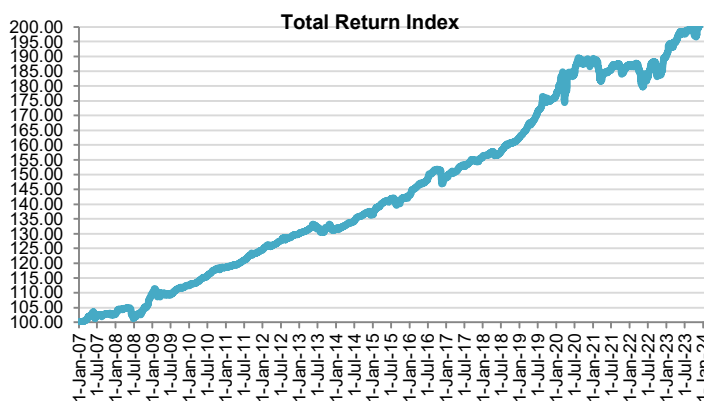
PORTFOLIO CHARACTERISTICS:

Number Of Bonds	1,631
Market Capitalisation (MYR million)	1,786,736
Average Coupon (%)	4.29
Average YTM (%)	3.82
Average Tenure (Days)	3,314
Average Duration	6.64
Average Convexity	81.67

INDEX PERFORMANCE:

Simple Average Returns	
1 Month	0.48%
3 Months	1.27%
6 Months	3.49%
12 Months	5.49%
18 Months	11.57%
24 Months	10.54%

HISTORICAL PERFORMANCE



TOP 10 ISSUERS:

ISSUER	MARKET CAP (MYR MILLION)	INDEX WEIGHT
Government of Malaysia	1,171,305.40	65.56%
Danainfra Nasional Berhad	87,317.83	4.89%
Lembaga Pembiayaan Perumahan Sektor Awam	43,057.73	2.41%
Prasarana Malaysia Berhad	40,818.41	2.28%
Projek Lebuhraya Usahasama Berhad	39,020.13	2.18%
Cagamas Berhad	38,817.54	2.17%
Perbadanan Tabung Pendidikan Tinggi Nasional	20,738.30	1.16%
Pengurusan Air SPV Berhad	19,153.47	1.07%
Tenaga Nasional Berhad	16,111.27	0.90%
Sarawak Energy Berhad	15,025.75	0.84%

ABOUT BOND PRICING AGENCY MALAYSIA (BPAM)

Established in 2004 under the name Bondweb Malaysia Sdn Bhd, Bond Pricing Agency Malaysia Sdn Bhd (BPAM) [200401028895 (667403-U)] is currently the only registered bond pricing agency accredited by the Securities Commission of Malaysia. BPAM is the market leader in delivering evaluated pricing and reference bond data, analytics and benchmarks services to the Malaysian Fixed Income market. BPAM currently serves over 130 local and international financial institutions and works with extensive strategic partners ranging from global information vendors, research houses, media organizations, academies and training providers. Visit us at <https://www.bpam.com.my> for more information.

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

CONTACT US

To Learn more, visit ftse-russell/indices; email enquiries@bpam.com.my or Index_Queries@lseg.com

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