



# FTSE Malaysian Broad Bond Index

Multi-Sector | MYR

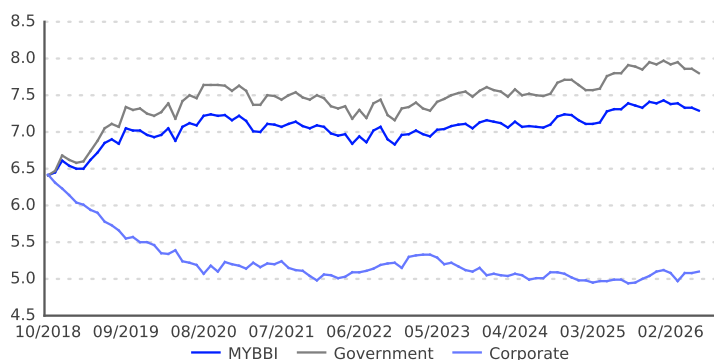
The FTSE Malaysian Broad Bond Index (MYBBI) is designed to measure the performance of Malaysian Ringgit-denominated bonds issued both in and outside of the Malaysian bond market. The MYBBI includes government, government-related and corporate bonds. The index covers a broad array of asset classes and sub-indices are available in any combination of asset class, maturity, and rating.

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>MYBBI</b>	<b>1,058</b>	<b>1,831.44</b>	<b>1,902.96</b>	<b>100.00</b>	<b>4.13</b>	<b>9.85</b>	<b>3.71</b>	<b>7.29</b>	<b>11</b>
Investment-Grade	62	1,231.24	1,283.07	67.42	4.09	10.34	3.62	7.66	0
A	62	1,231.24	1,283.07	67.42	4.09	10.34	3.62	7.66	0
Not-Rated	996	600.20	619.90	32.58	4.23	8.85	3.89	6.51	33
1-3 Years	203	325.51	330.07	17.35	3.76	1.92	3.32	1.81	13
3-5 Years	188	298.88	304.94	16.02	3.83	3.98	3.46	3.54	6
5-7 Years	161	210.06	217.50	11.43	4.13	6.04	3.65	5.07	13
7-10 Years	177	283.49	295.69	15.54	4.21	8.30	3.72	6.83	10
10+ Years	329	713.50	754.75	39.66	4.40	17.66	3.99	12.01	12
Government	451	1,478.45	1,538.44	80.84	4.08	10.58	3.66	7.80	6
MGS	31	639.44	663.77	34.88	4.03	10.23	3.61	7.59	1
MGII	31	591.80	619.30	32.54	4.15	10.45	3.62	7.73	0
Other Govt Related	389	247.21	255.38	13.42	4.02	11.82	3.85	8.53	33
Corporate	607	352.99	364.52	19.16	4.37	6.77	3.93	5.10	33
Finance	237	162.46	165.54	8.70	4.08	6.13	3.85	4.36	15
Industrial	234	120.84	125.53	6.60	4.68	6.70	4.05	5.24	58
Utility	136	69.69	73.45	3.86	4.52	8.38	3.88	6.55	32

\* In MYR billions

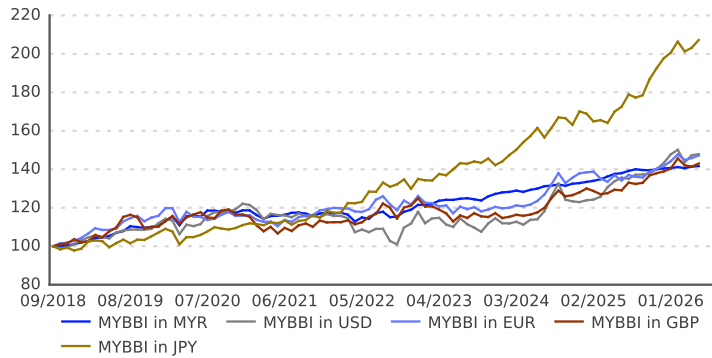
## HISTORICAL EFFECTIVE DURATION



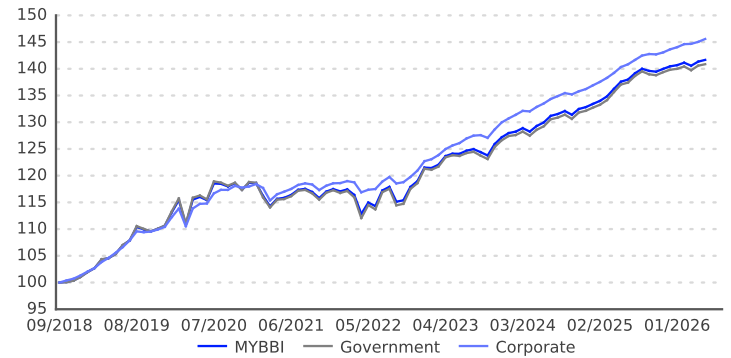
## HISTORICAL YIELD TO MATURITY



**HISTORICAL INDEX LEVEL (By Currency)**



**HISTORICAL INDEX LEVEL (By Sector, in MYR)**



**ANNUALIZED RETURNS (in %)**

	MYR	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.86	3.22	1.30	3.89	0.56	3.00	1.29	4.83	-0.02
1 Year	2.96	10.53	4.23	7.53	2.11	10.58	4.10	21.94	0.51
3 Years	4.51	9.94	6.50	6.67	4.55	6.90	6.27	14.82	1.51
5 Years	4.11	4.93	5.30	5.91	3.36	6.05	4.89	13.11	1.27

\* Not annualized

**TOP 10 ISSUERS (By Market Weight)**

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
MALAYSIA (GOVERNMENT)	62	310.53	323.60	67.42	4.09	10.34	3.62	7.66	0
DANAINFRA NASIONAL BHD	137	19.15	20.14	4.20	4.40	14.45	3.92	10.06	14
PUBLIC SECTOR HOME FINANCING BOARD	74	12.27	12.60	2.63	4.18	15.27	3.95	10.59	14
PRASARANA MALAYSIA BHD	65	8.81	9.16	1.91	4.17	11.76	3.77	8.74	6
KHAZANAH NASIONAL BHD	35	8.23	8.91	1.86	4.71	8.19	3.70	5.74	135
CIMB GROUP HOLDINGS BHD	33	8.12	8.29	1.73	4.21	7.64	4.01	4.99	19
TENAGA NASIONAL BHD	44	6.66	7.32	1.52	5.06	10.95	4.03	8.14	33
MALAYAN BANKING BHD	16	5.53	5.58	1.16	3.92	8.00	3.88	4.99	-8
PENGURUSAN AIR SPV BHD	34	4.80	4.88	1.02	3.93	6.65	3.73	5.49	25
NATL HIGHER EDUCATION FUND CORP	24	4.26	4.46	0.93	4.26	8.54	3.74	6.90	14

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	MYR
Minimum maturity:	At least one year. Fixed-to-floating bonds are removed one month prior to the fixed-to-floating rate start date.
Minimum issue size:	Sovereign: MYR 4 billion Others: MYR 250 million
Minimum credit quality:	No minimum S&P or Moody's rating requirements, defaulted bonds are excluded
Composition:	Malaysian Ringgit-denominated debt issued by governments, agencies and corporations excluding private placements, convertible bonds, fixed-rate perpetual bonds, index-linked notes and certificates of deposits. Contingent capital securities that convert to common equity or suffer principal write-downs based on explicit balance-sheet or regulatory capital pre-specified triggers are excluded*. Asset-backed and mortgage-backed securities are excluded. Sukuk bonds that meet the criteria are included. Sovereign debts include fixed-rate Malaysian Government Securities (MGS) and Government Investment Issues (GII).
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business day of the month
Reinvestment of cash flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service bid-side 6:00 p.m. (Tokyo)
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	September 30, 2018

\* Securities that can be converted at the discretion of local regulators are eligible provided they meet other index inclusion criteria.

**VENDOR CODES**

SBMYBBL FTSE Malaysian Broad Bond Index, in MYR terms

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