

Overview

BPAM ESG Bond Index covers Malaysia Ringgit denominated, long term conventional and Islamic bonds, classified within the Environmental, Social and Governance investment principals. As of 30 December 2022, the index consisted of 245 bonds with the total market capitalisation of MYR25.26 billion. Index constituents undergo daily calculation and review, and monthly rebalancing of new issuance insertion. All returns calculations are based on Bond Pricing Agency Malaysia's evaluated prices. The index history is backfilled to 2 January 2018.

Pricing and Calculation

Price Source	Bond Pricing Agency Malaysia daily evaluated prices
Timing	7.15pm Malaysia business days
Weighting	Market capitalisation
Portfolio Calculation	Arithmetic and chain-linked

ESG Classification

Securities issued under/ Proceeds aligned with	Securities Commission Malaysia Sustainable and Responsible Investment Sukuk framework ASEAN Green, Social, Sustainability Bond Standards United Nation Sustainable Development Goals
---	---

Rules for Inclusion

Amount Outstanding	No minimum outstanding
Rating	Rated and Unrated
Tenure	At least 3 months time to legal maturity

Rules for Exclusion

Tenure	Three months and below time to legal maturity
---------------	---

Review and Rebalancing

Calculation Frequency	The composition of the returns and statistics is reviewed daily
Reinvestment of Cashflows	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 universe at the last day of the month

Sub-Indices

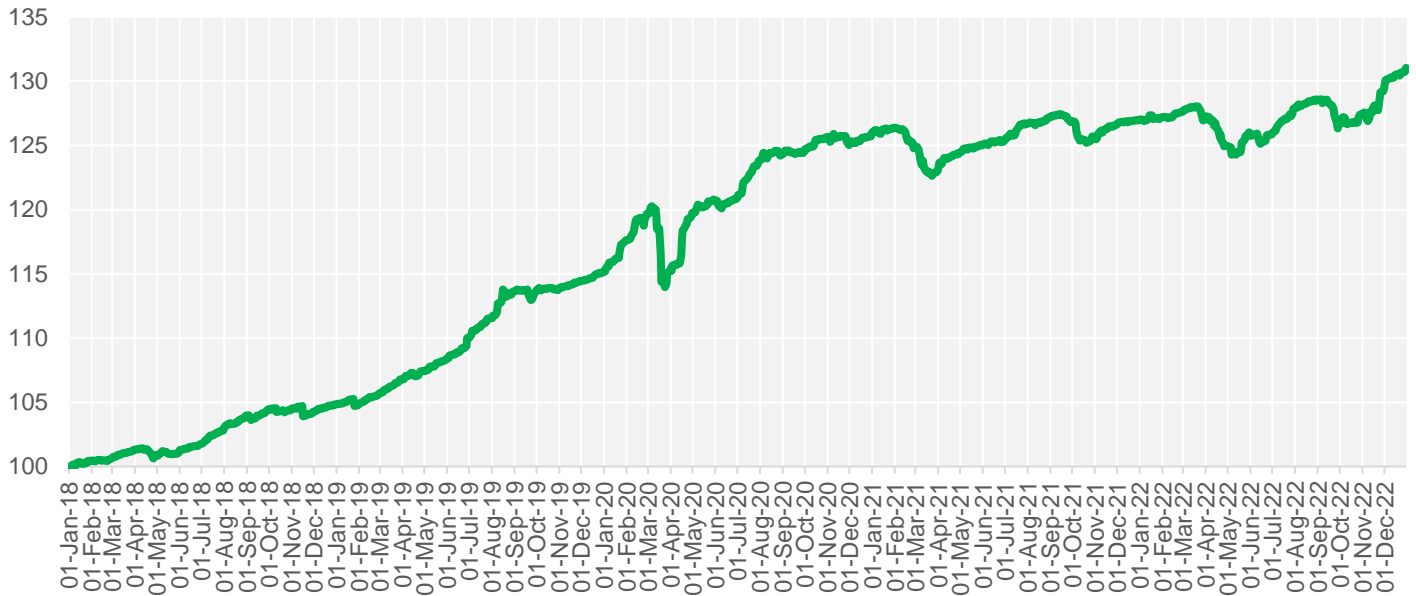
Sub-Indices	By Principal (Bond and Sukuk) By Tenure (3M-1Y, 1Y-3Y, 3Y-7Y, 7Y Over)
--------------------	---

Index History

Launch Date	Index is launched on 15 April 2019
Base Date	Historical data backfilled from 2 January 2018

BPAM ESG All Bond Index Performance as at 30 December 2022

Historical Performance



Simple Average Returns

1 Month	1.22%
3 Months	3.28%
6 Months	4.12%
12 Months	3.17%

Portfolio Characteristics

Number of Bonds	245
Market Capitalisation (MYR Million)	25264.76
Average Coupon (%)	4.74
Average YTM (%)	4.71
Average Tenure (Days)	3125
Average Duration	6.37
Average Convexity	67.71

About BPAM

Bond Pricing Agency Malaysia Sdn. Bhd. [200401028895 (667403-U)] (BPAM) is a registered Bond Pricing Agency as accredited by the Securities Commission of Malaysia. Since 2005, we have been the market leader in delivering daily evaluated pricing, index and reference data services on more than 2,500 Malaysian bonds and sukuk. BPAM serves over 100 local and international financial institutions, supporting their key data needs for portfolio valuation, risk management and regulatory compliance. For more information about BPAM, please visit <https://www.bpam.com.my/>

General Enquiries

enquiries@bpam.com.my

Disclaimer

Information on this document is intended solely for the purpose of providing general information on the Ringgit Bond market and is not intended for trading purposes. None of the information constitutes a solicitation, offer, opinion, or recommendation by Bond Pricing Agency Malaysia Sdn. Bhd. to buy or sell any security, or to provide legal, tax, accounting, or investment advice or services regarding the profitability or suitability of any security or investment. Investors are advised to consult their professional investment advisors before making any investment decision. Materials provided on this document are provided on an "as is" basis, and while care has been taken to ensure the accuracy and reliability of the information provided in this document, Bond Pricing Agency Malaysia Sdn. Bhd. (BPAM) provides no warranties or representations of any kind, either express or implied, including, but not limited to, warranties of title or implied warranties of fitness for a particular purpose, accuracy, correctness, non-infringement, timeliness, completeness, or that the information is always up-to-date.