

REFINITIV[®] BPAM ALL BOND INDEX SERIES

Attribution analysis – monthly report

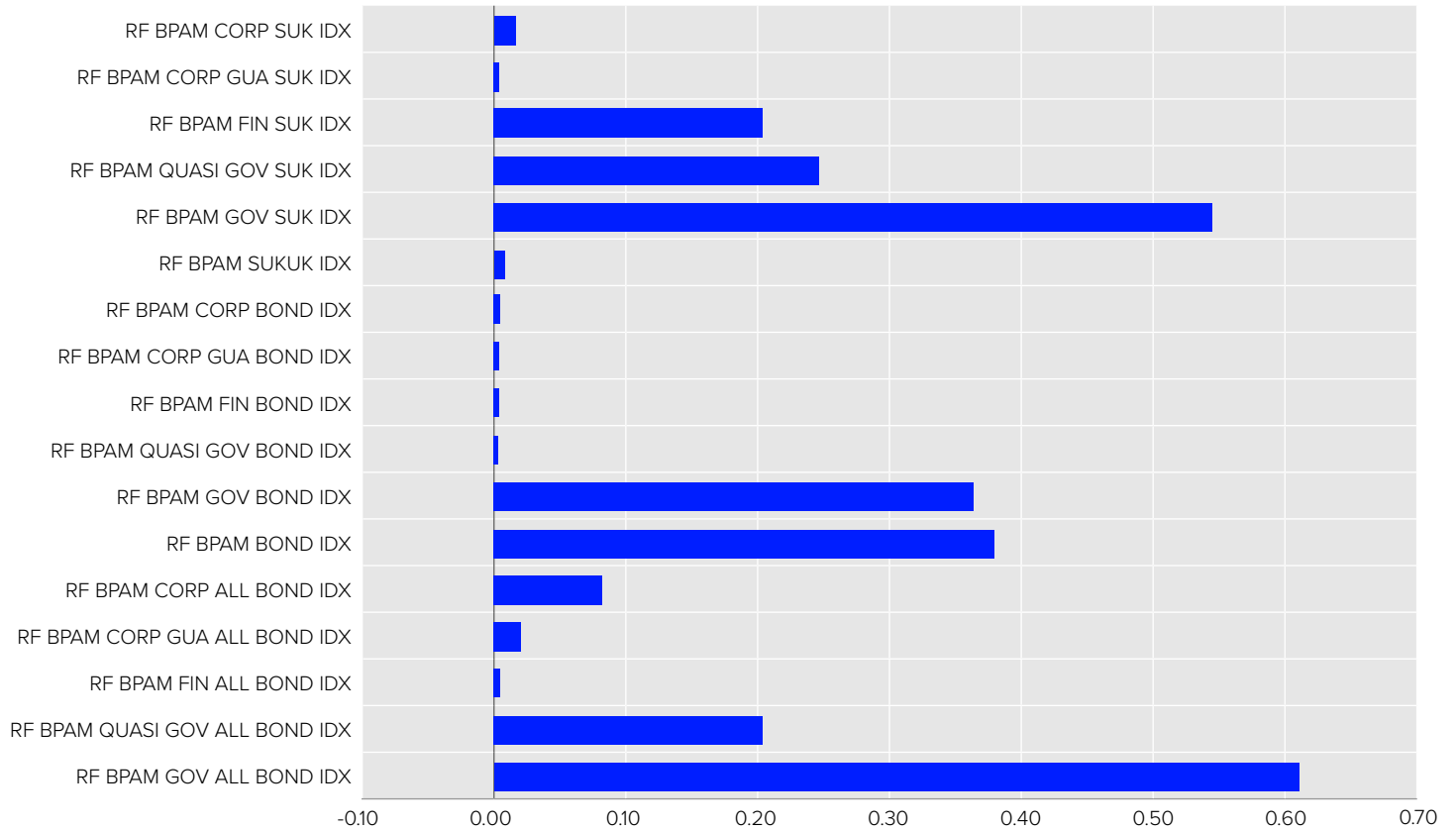
Overview as of end of September 2021

The Refinitiv BPAM All Bond Index Series covers the Malaysia Ringgit denominated, long-term investment graded conventional and Islamic bonds. As of 30 September 2021, the index consisted of 1,427 bonds with a total market capitalisation of MYR1462 billion. Index constituents undergo calculation, review and rebalancing on a daily basis. The index history is backfilled to 01 January 2007. The Performance Attribution Report helps to determine how the asset allocation and selection of securities affects your portfolio's performance when compared to the performance of the RF BPAM All Bond Index. Refinitiv BPAM Bond and Sukuk Indices are owned, calculated and administered by BPAM. Refinitiv is the exclusive licensing and distribution agent.

Performance Attribution for RF BPAM Bond Index

Index segment	Monthly index returns	Market cap (RM 'Bio)	Allocation effect
RF BPAM ALL BOND IDX	-0.523%	1,461.71	-
RF BPAM GOV ALL BOND IDX	-0.550%	921.82	0.66
RF BPAM QUASI GOV ALL BOND IDX	-0.613%	275.82	0.22
RF BPAM FIN ALL BOND IDX	-0.186%	24.24	0.01
RF BPAM CORP GUA ALL BOND IDX	-0.396%	43.35	0.02
RF BPAM CORP ALL BOND IDX	-0.343%	196.48	0.09
RF BPAM BOND IDX	-0.601%	521.98	0.41
RF BPAM GOV BOND IDX	-0.631%	478.63	0.40
RF BPAM QUASI GOV BOND IDX	0.027%	12.73	0.00
RF BPAM FIN BOND IDX	-0.149%	10.16	0.00
RF BPAM CORP GUA BOND IDX	-0.329%	11.69	0.01
RF BPAM CORP BOND IDX	-0.776%	8.77	0.01
RF BPAM SUKUK IDX	-0.481%	939.73	0.59
RF BPAM GOV SUK IDX	-0.463%	443.19	0.27
RF BPAM QUASI GOV SUK IDX	-0.644%	263.09	0.22
RF BPAM FIN SUK IDX	-0.210%	14.07	0.00
RF BPAM CORP GUA SUK IDX	-0.423%	31.67	0.02
RF BPAM CORP SUK IDX	-0.322%	187.71	0.08

Allocation effect

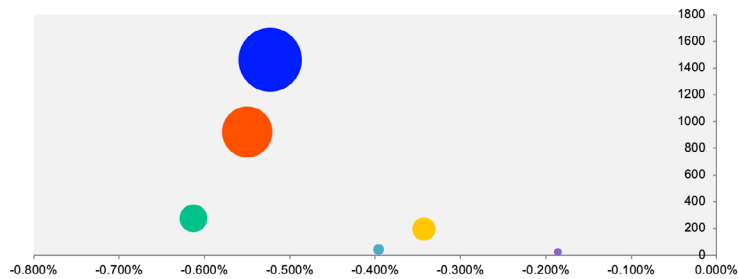


Allocation effect
 = subindex contribution to weight * subindex contribution to return
 = (weight of subindex / weight of main index) * (return of subindex / return of main index)

Weighing effect by principal (market cap vs. returns)

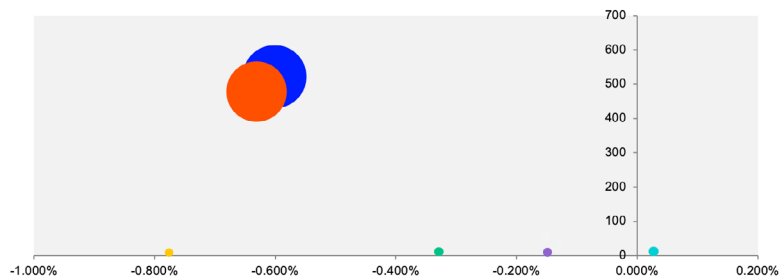
All Bond Index

- RF BPAM ALL BOND IDX
- RF BPAM GOV ALL BOND IDX
- RF BPAM QUASI GOV ALL BOND IDX
- RF BPAM FIN ALL BOND IDX
- RF BPAM CORP GUA ALL BOND IDX
- RF BPAM CORP ALL BOND IDX



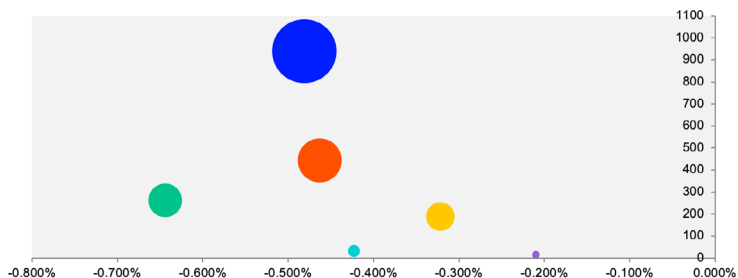
Conventional Index

- RF BPAM BOND IDX
- RF BPAM GOV BOND IDX
- RF BPAM QUASI GOV BOND IDX
- RF BPAM FIN BOND IDX
- RF BPAM CORP GUA BOND IDX
- RF BPAM CORP BOND IDX



Sukuk Index

- RF BPAM SUKUK IDX
- RF BPAM GOV SUK IDX
- RF BPAM QUASI GOV SUK IDX
- RF BPAM FIN SUK IDX
- RF BPAM CORP GUA SUK IDX
- RF BPAM CORP SUK IDX



Note: Bubble size depicts market capitalisation.

About BPAM

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