

Bondweb Malaysian Islamic Bond

MALAYSIA

YTM Matrix – As at 30th August 2006

Class1	Class2	Tenure									
		3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y
Government	GII	-0.02	-0.01	0.02	0.04	-0.03	-0.02	0.05	0.08	0.01	-0.09
Quasi Government	Cagamas	-0.02	0.09	0.01	-0.06	-0.15	-0.07	0.14	0.32	0.34	0.5
Quasi Government	Khazanah	-0.12	-0.11	0.01	-0.07	-0.13	-0.1	-0.02	0.05	-0.02	0.1
Corporate	AAA	-0.11	-0.22	-0.28	-0.38	-0.51	-0.39	0.08	0.22	0.68	0.62
Corporate	AA1	-0.06	-0.18	-0.26	-0.34	-0.41	-0.29	0.15	0.39	0.84	0.77
Corporate	A1	0.32	0.16	0.17	0.02	-0.02	0.31	0.78	1.1	1.6	1.54

YTM Matrix – Spread Over Time

Class1	Class2	Tenure									
		3M	6M	1Y	2Y	3Y	5Y	7Y	10Y	15Y	20Y
Government	MGS	0.91	0.99	0.99	1.02	0.83	0.8	0.51	0.1	-0.23	-0.08
Quasi Government	Cagamas	1.01	0.99	1.07	1.16	1.03	0.9	0.57	0.1	-0.23	-0.08
Quasi Government	Khazanah	0.91	0.99	0.99	1.18	1.03	0.9	0.57	0.1	-0.23	-0.08
Corporate	AAA	1.02	1.16	1.09	1.21	1.06	1.03	0.77	0.45	0.02	0.16
Corporate	AA1	0.93	1.07	1.13	1.2	0.9	0.9	0.74	0.37	-0.03	0.11
Corporate	A1	0.89	1.1	0.99	1.3	0.98	1.03	0.97	0.65	-0.17	0.01

5 year YTM Historical

