

PENGUMUMAN
Laporan NAB
Reksa Dana Asian Bond Fund – Indonesia Bond Index Fund (R-ABFII)
No. Peng-NAB-00449/BEI.PPJ/12-2011
(dapat dilihat di laman: <http://www.idx.co.id>)

PT Bursa Efek Indonesia pada tanggal 15 Desember 2011 telah menerima surat melalui faksimile dari HSBC Securities Services tanggal 14 Desember 2011 dan 15 Desember 2011 mengenai laporan harian Reksa Dana Asian Bond Fund – Indonesia Bond Index Fund sebagaimana terlampir (6 lembar).

Demikian agar maklum.

16 Desember 2011

Umi Kulsum

Kepala Divisi Penilaian Perusahaan Sektor Jasa

Rina Hadriyani

Ph. Kepala Divisi Perdagangan Saham

Tembusan:

1. Ketua Badan Pengawas Pasar Modal dan LK;
2. Kepala Biro Transaksi dan Lembaga Efek Bapepam dan LK;
3. Kepala Biro PKP Sektor Jasa Bapepam dan LK;
4. Pusat Referensi Pasar Modal;
5. Direksi PT Bahana TCW Investment Management;
6. The Hongkong and Shanghai Bank Corporation Ltd. Cabang Jakarta (Bank Kustodian).



Jakarta, 14 December 2011

To : PT. Bursa Efek Indonesia
Attn : Ibu Umi Kusum (Divisi: PSJ)
Fax # : 515-4153
From : HSBC Securities Services (Bank Kustodian ABF IBI)
Telp : 5291-4963
No. of Pages : 2 (Including this page)
Subject : **Laporan Harian Reksa Dana ETF ABF Indonesia Bond Index Fund
(Ticker Code: R-ABFII) Per Tanggal 14 December 2011**

Berikut kami informasikan data Reksa Dana ABF Indonesia Bond Index Fund:

1. Nilai aktiva bersih per tanggal 14 December 2011 = Rp 520.090.130.480
2. Terlampir Portfolio Investasi per tanggal 14 December 2011

Terima kasih.

Nila Triana (52914619)

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*The Hongkong and Shanghai Banking Corporation Limited
Incorporated in Hong Kong with limited liability*

World Trade Center, Jalan Jenderal Sudirman Kav. 29-31, Jakarta 12920, Indonesia. Telephone: 5246222 Fax: 5211103 Telex: 60147 HSBC IA
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HSBC-INSTITUTIONAL FUND SERVICES, ASIA-PACIFIC
ABF INDONESIA BOND INDEX FUND

TRUST A/C : 035-800030-431

INVESTMENT HOLDINGS REPORT AS AT 14DEC2011

INVESTMENT HOLDINGS BY SECURITY TYPE

	<u>HOLDINGS</u>	<u>AVG COST PRICE</u> <u>/MARKET PRICE</u> <u>MARKET CCY</u>	<u>AVG BOOK COST</u> <u>MARKET CCY/</u> <u>BASE CCY</u>	<u>MARKET VALUE</u> <u>MARKET CCY/</u> <u>BASE CCY</u>	<u>% OF</u> <u>TOTAL</u> <u>NBV</u>	<u>UNREALISED</u> <u>GAIN/(LOSS)</u> <u>IN IDR</u>
INT BEARING SEC (FULLY-PAID)						
INDONESIA						
INDONESIA (REP OF)	10.25% 15JUL2022 FR43	12,000,000,000	X 99.84 IDR	11,980,473,333	15,382,800,000	
INDONESIA (REP OF)	10.5% 15AUG2030 FR52	21,800,000,000	X 128.19 IDR	11,980,473,333	15,382,800,000	2.96 3,402,326,667
INDONESIA (REP OF)	10.5% 15JUL2038 FR50	13,000,000,000	X 100.7 IDR	21,952,124,016	28,592,880,000	5.50 6,640,755,984
INDONESIA (REP OF)	10.75% 15MAY16 FR30	9,000,000,000	X 131.16 IDR	21,952,124,016	17,251,000,000	3.32 4,135,300,000
INDONESIA (REP OF)	10% 15FEB2028 FR47	20,000,000,000	X 100.89 IDR	13,115,700,000	17,251,000,000	4.87 6,747,865,018
INDONESIA (REP OF)	11.25% 15MAY2014 FR51	2,000,000,000	X 132.7 IDR	13,115,700,000	10,828,800,000	0.44 11,600,000
INDONESIA (REP OF)	11.5% 15SEP2019 FR36	14,000,000,000	X 103.88 IDR	9,349,571,677	18,828,800,000	3.56 3,151,647,059
INDONESIA (REP OF)	11.6% 15AUG2018 FR38	3,000,000,000	X 120.32 IDR	9,349,571,677	3,904,200,000	0.75 206,700,000
INDONESIA (REP OF)	11.75% 15AUG23 FR39	5,000,000,000	X 92.89 IDR	18,578,134,982	7,042,000,000	1.35 1,549,500,000
INDONESIA (REP OF)	11% 15DEC2012 FR23	12,000,000,000	X 126.63 IDR	18,578,134,982	12,729,600,000	2.45 889,214,507
INDONESIA (REP OF)	11% 15SEP2025 FR40	21,000,000,000	X 112.93 IDR	2,258,600,000	28,686,000,000	5.52 5,354,680,996
INDONESIA (REP OF)	12.5% 15MAR2013 FR33	7,000,000,000	X 113.51 IDR	2,258,600,000	7,635,600,000	1.47 (36,545,192)
INDONESIA (REP OF)	12.8% 15JUN2021 FR34	20,000,000,000	X 109.84 IDR	15,377,352,941	29,210,000,000	5.62 7,828,162,963
INDONESIA (REP OF)	12.9% 15JUN2022 FR35	9,000,000,000	X 132.35 IDR	15,377,352,941	13,328,100,000	2.56 3,295,577,273
INDONESIA (REP OF)	12% 15SEP2026 FR37	2,000,000,000	X 123.25 IDR	3,697,500,000	2,922,200,000	0.56 297,200,000
INDONESIA (REP OF)	6.25% 15APR2017 FR60	2,000,000,000	X 130.14 IDR	3,697,500,000	2,062,200,000	0.40 (7,800,000)
INDONESIA (REP OF)	7.375% 15SEP2016 FR55	13,000,000,000	X 109.85 IDR	5,492,500,000	13,968,500,000	2.69 488,500,000
			X 140.84 IDR	5,492,500,000	13,968,500,000	
			X 98.67 IDR	11,840,385,093		
			X 106.08 IDR	11,840,385,093		
			X 111.1 IDR	23,331,319,004		
			X 136.6 IDR	23,331,319,004		
			X 109.6 IDR	7,672,145,192		
			X 109.08 IDR	7,672,145,192		
			X 106.91 IDR	21,381,837,037		
			X 146.05 IDR	21,381,837,037		
			X 111.47 IDR	10,032,522,727		
			X 148.09 IDR	10,032,522,727		
			X 131.25 IDR	2,625,000,000		
			X 146.11 IDR	2,625,000,000		
			X 103.5 IDR	2,070,000,000		
			X 103.11 IDR	2,070,000,000		
			X 103.69 IDR	13,480,000,000		
			X 107.45 IDR	13,480,000,000		

HSBC-INSTITUTIONAL FUND SERVICES, ASIA-PACIFIC
 ABF INDONESIA BOND INDEX FUND

TRUST A/C : 035-600030-431

INVESTMENT HOLDINGS REPORT AS AT 14DEC2011

INVESTMENT HOLDINGS BY SECURITY TYPE

	HOLDINGS		AVG COST PRICE /MARKET PRICE MARKET CCY		AVG BOOK COST MARKET CCY/ BASE CCY		MARKET VALUE MARKET CCY/ BASE CCY	% OF TOTAL NAV	UNREALISED GAIN/(LOSS) IN IDR
INDONESIA (REP OF) 7% 15MAY2022 FR61	6,000,000,000	X	106.28 IDR		6,376,500,000		6,319,200,000		
		X	105.32 IDR		6,376,500,000		6,319,200,000	1.22	(57,300,000)
INDONESIA (REP OF) 7% 15MAY2027 FR59	7,000,000,000	X	103.14 IDR		7,220,000,000		7,162,400,000		
		X	102.32 IDR		7,220,000,000		7,162,400,000	1.38	(57,600,000)
INDONESIA (REP OF) 8.25% 15JUL2021	22,000,000,000	X	109.44 IDR		24,076,000,000		25,148,200,000		
		X	114.31 IDR		24,076,000,000		25,148,200,000	4.84	1,072,200,000
INDONESIA (REP OF) 8.25% 15JUN2032 FR58	7,000,000,000	X	106.93 IDR		7,485,000,000		7,586,600,000		
		X	108.38 IDR		7,485,000,000		7,586,600,000	1.46	101,600,000
INDONESIA (REP OF) 8.375% 15SEP2026 FR56	15,000,000,000	X	106.17 IDR		15,925,000,000		17,149,500,000		
		X	114.33 IDR		15,925,000,000		17,149,500,000	3.30	1,224,500,000
INDONESIA (REP OF) 9.5% 15JUL2023 FR46	15,000,000,000	X	101.74 IDR		15,260,861,111		18,417,000,000		
		X	122.78 IDR		15,260,861,111		18,417,000,000	3.54	3,156,138,889
INDONESIA (REP OF) 9.5% 15JUL2031 FR54	22,000,000,000	X	108.15 IDR		23,793,000,000		26,672,800,000		
		X	121.24 IDR		23,793,000,000		26,672,800,000	5.13	2,879,800,000
INDONESIA (REP OF) 9.5% 15MAY2041 FR57	9,000,000,000	X	114.52 IDR		10,307,000,000		10,996,200,000		
		X	122.18 IDR		10,307,000,000		10,996,200,000	2.11	689,200,000
INDONESIA (REP OF) 9.75% 15MAY2037 FR45	7,000,000,000	X	103.81 IDR		7,266,805,000		8,778,700,000		
		X	125.41 IDR		7,266,805,000		8,778,700,000	1.69	1,511,895,000
INDONESIA (REP OF) 9% 15SEP2013 FR49	4,000,000,000	X	105.8 IDR		4,232,000,000		4,254,800,000		
		X	106.37 IDR		4,232,000,000		4,254,800,000	0.82	22,800,000
INDONESIA (REP OF) 9% 15SEP2018 FR48	5,000,000,000	X	112.5 IDR		5,625,000,000		5,804,000,000		
		X	116.08 IDR		5,625,000,000		5,804,000,000	1.12	179,000,000
INDONESIA GOVERNMENT 10% 15JUL2017 FR28	11,000,000,000	X	109.07 IDR		11,997,375,000		13,179,100,000		
		X	119.81 IDR		11,997,375,000		13,179,100,000	2.53	1,181,725,000
INDONESIA GOVERNMENT 11% 15OCT2014 FR26	11,000,000,000	X	104.26 IDR		11,469,058,937		12,624,700,000		
		X	114.77 IDR		11,469,058,937		12,624,700,000	2.43	1,155,641,063
INDONESIA GOVERNMENT 9.5% 15JUN2015 FR27	15,000,000,000	X	112.14 IDR		15,820,500,000		16,932,000,000		
		X	112.88 IDR		16,820,500,000		16,932,000,000	3.26	111,500,000
INDONESIA GOVT-10.25% 15JUL2027 SKR FR42	15,000,000,000	X	95.44 IDR		14,316,015,000		19,597,500,000		
		X	130.65 IDR		14,316,015,000		19,597,500,000	3.77	5,281,485,000
INDONESIA GOVT 10% 15SEP2024 FR44	14,000,000,000	X	93.65 IDR		13,111,235,715		17,813,600,000		
		X	127.24 IDR		13,111,235,715		17,813,600,000	3.43	4,702,364,285
INDONESIA GOVT 11% 15NOV2020 SER FR31	21,000,000,000	X	103.25 IDR		21,683,100,000		27,747,300,000		
		X	132.13 IDR		21,683,100,000		27,747,300,000	5.34	6,064,200,000
INDONESIA RECAPITAL BD 14.25% 15JUN2013	10,000,000,000	X	113.77 IDR		11,376,972,222		11,328,000,000		
		X	113.28 IDR		11,376,972,222		11,328,000,000	2.18	(48,972,222)
INDONESIA RECAPITAL BD 14.275% 15DEC2013	8,000,000,000	X	117.05 IDR		9,363,946,199		9,378,400,000		
		X	117.23 IDR		9,363,946,199		9,378,400,000	1.80	14,453,801



Jakarta, 15 December 2011

To : PT. Bursa Efek Indonesia
Attn : Ibu Umi Kulsum (Divisi: PSJ)
Faxi # : 515-4153 or 5154157
From : HSBC Securities Services (Bank Kustodian ABF IBI)
Telp : 5291-4963
No. of Pages : 2 (Including this page)
Subject : **Laporan Harian Reksa Dana ETF ABF Indonesia Bond Index Fund
(Ticker Code: R-ABFII) Per Tanggal 15 December 2011**

Berikut kami informasikan data Reksa Dana ABF Indonesia Bond Index Fund:

1. Nilai aktiva bersih per tanggal 15 December 2011 = Rp 519.095.664.954
2. Terlampir Portfolio Investasi per tanggal 15 December 2011

Terima kasih.

Nila Triana (52914619)

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*The Hongkong and Shanghai Banking Corporation Limited
Incorporated in Hong Kong with limited liability*

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INVESTMENT HOLDINGS REPORT AS AT 15DEC2011

INVESTMENT HOLDINGS BY SECURITY TYPE

		<u>HOLDINGS</u>	<u>AVG COST PRICE</u> <u>/MARKET PRICE</u> <u>MARKET CCY</u>	<u>AVG BOOK COST</u> <u>MARKET CCY/</u> <u>BASE CCY</u>	<u>MARKET VALUE</u> <u>MARKET CCY/</u> <u>BASE CCY</u>	<u>% OF</u> <u>TOTAL</u> <u>NAV</u>	<u>UNREALISED</u> <u>GAIN/(LOSS)</u> <u>IN IDR</u>			
INT BEARING SEC (FULLY-PAID)										
INDONESIA										
INDONESIA (REP OF)	10.25%	15JUL2022	FR43	12,000,000,000	%	99.84 IDR	11,980,473,333	15,349,200,000		
					%	127.91 IDR	11,980,473,333	15,349,200,000	2.96	3,368,726,667
INDONESIA (REP OF)	10.5%	15AUG2030	FR52	21,800,000,000	%	100.7 IDR	21,952,124,016	28,538,380,000		
					%	130.91 IDR	21,952,124,016	28,538,380,000	5.50	6,586,255,984
INDONESIA (REP OF)	10.5%	15JUL2038	FR50	13,000,000,000	%	100.89 IDR	13,115,700,000	17,226,300,000		
					%	132.51 IDR	13,115,700,000	17,226,300,000	3.32	4,110,600,000
INDONESIA (REP OF)	10.75%	15MAY16	FR30	9,000,000,000	%	103.88 IDR	9,349,571,677	10,819,800,000		
					%	120.22 IDR	9,349,571,677	10,819,800,000	2.08	1,470,228,323
INDONESIA (REP OF)	10%	15FEB2028	FR47	20,000,000,000	%	92.89 IDR	18,578,134,982	25,220,000,000		
					%	126.1 IDR	18,578,134,982	25,220,000,000	4.86	6,641,865,018
INDONESIA (REP OF)	11.25%	15MAY2014	FR51	2,000,000,000	%	112.93 IDR	2,258,600,000	2,267,600,000		
					%	113.38 IDR	2,258,600,000	2,267,600,000	0.44	9,000,000
INDONESIA (REP OF)	11.5%	15SEP2019	FR36	14,000,000,000	%	109.84 IDR	15,377,352,941	18,501,000,000		
					%	132.15 IDR	15,377,352,941	18,501,000,000	3.56	3,123,647,059
INDONESIA (REP OF)	11.6%	15AUG2018	FR38	3,000,000,000	%	123.25 IDR	3,697,500,000	3,904,500,000		
					%	130.15 IDR	3,697,500,000	3,904,500,000	0.75	207,000,000
INDONESIA (REP OF)	11.75%	15AUG23	FR39	5,000,000,000	%	109.85 IDR	5,492,500,000	7,033,500,000		
					%	140.67 IDR	5,492,500,000	7,033,500,000	1.35	1,541,000,000
INDONESIA (REP OF)	11%	15DEC2012	FR23	12,000,000,000	%	98.67 IDR	11,840,385,093	12,721,200,000		
					%	106.01 IDR	11,840,385,093	12,721,200,000	2.45	880,814,907
INDONESIA (REP OF)	11%	15SEP2025	FR40	21,000,000,000	%	111.1 IDR	23,331,319,004	28,633,500,000		
					%	136.35 IDR	23,331,319,004	28,633,500,000	5.52	5,302,180,996
INDONESIA (REP OF)	12.5%	15MAR2013	FR33	7,000,000,000	%	109.6 IDR	7,672,145,192	7,638,400,000		
					%	109.12 IDR	7,672,145,192	7,638,400,000	1.47	(33,745,192)
INDONESIA (REP OF)	12.8%	15JUN2021	FR34	20,000,000,000	%	106.91 IDR	21,381,837,037	29,166,000,000		
					%	145.83 IDR	21,381,837,037	29,166,000,000	5.62	7,784,162,963
INDONESIA (REP OF)	12.9%	15JUN2022	FR35	9,000,000,000	%	111.47 IDR	10,032,522,727	13,330,800,000		
					%	148.12 IDR	10,032,522,727	13,330,800,000	2.57	3,298,277,273
INDONESIA (REP OF)	12%	15SEP2026	FR37	2,000,000,000	%	131.25 IDR	2,625,000,000	2,916,600,000		
					%	145.83 IDR	2,625,000,000	2,916,600,000	0.56	291,600,000
INDONESIA (REP OF)	6.25%	15APR2017	FR60	2,000,000,000	%	103.5 IDR	2,070,000,000	2,059,400,000		
					%	102.97 IDR	2,070,000,000	2,059,400,000	0.40	(10,600,000)
INDONESIA (REP OF)	7.375%	15SEP2016	FR55	13,000,000,000	%	103.69 IDR	13,480,000,000	13,960,700,000		
					%	107.39 IDR	13,480,000,000	13,960,700,000	2.69	480,700,000

INVESTMENT HOLDINGS REPORT AS AT 15DEC2011

INVESTMENT HOLDINGS BY SECURITY TYPE

	HOLDINGS		AVG COST PRICE /MARKET PRICE MARKET CCY	AVG BOOK COST MARKET CCY/ BASE CCY	MARKET VALUE MARKET CCY/ BASE CCY	% OF TOTAL NAV	UNREALISED GAIN/(LOSS) IN IDR
INDONESIA (REP OF) 7% 15MAY2022 FR61	6,000,000,000	X	106.28 IDR	6,376,500,000	6,305,400,000		
		X	105.09 IDR	6,376,500,000	6,305,400,000	1.21	(71,100,000)
INDONESIA (REP OF) 7% 15MAY2027 FR59	7,000,000,000	X	103.14 IDR	7,220,000,000	7,155,400,000		
		X	102.22 IDR	7,220,000,000	7,155,400,000	1.38	(64,600,000)
INDONESIA (REP OF) 8.25% 15JUL2021	22,000,000,000	X	109.44 IDR	24,076,000,000	25,104,200,000		
		X	114.11 IDR	24,076,000,000	25,104,200,000	4.84	1,028,200,000
INDONESIA (REP OF) 8.25% 15JUN2032 FR58	7,000,000,000	X	106.93 IDR	7,485,000,000	7,566,300,000		
		X	108.09 IDR	7,485,000,000	7,566,300,000	1.46	81,300,000
INDONESIA (REP OF) 8.375% 15SEP2026 FR56	15,000,000,000	X	106.17 IDR	15,925,000,000	17,116,500,000		
		X	114.11 IDR	15,925,000,000	17,116,500,000	3.30	1,191,500,000
INDONESIA (REP OF) 9.5% 15JUL2023 FR46	15,000,000,000	X	101.74 IDR	15,260,861,111	18,406,500,000		
		X	122.71 IDR	15,260,861,111	18,406,500,000	3.55	3,145,638,889
INDONESIA (REP OF) 9.5% 15JUL2031 FR54	22,000,000,000	X	108.15 IDR	23,793,000,000	26,562,800,000		
		X	120.74 IDR	23,793,000,000	26,562,800,000	5.12	2,769,800,000
INDONESIA (REP OF) 9.5% 15MAY2041 FR57	9,000,000,000	X	114.52 IDR	10,307,000,000	10,985,400,000		
		X	122.06 IDR	10,307,000,000	10,985,400,000	2.12	678,400,000
INDONESIA (REP OF) 9.75% 15MAY2037 FR45	7,000,000,000	X	103.81 IDR	7,266,805,000	8,680,000,000		
		X	124 IDR	7,266,805,000	8,680,000,000	1.67	1,413,195,000
INDONESIA (REP OF) 9% 15SEP2013 FR49	4,000,000,000	X	105.8 IDR	4,232,000,000	4,253,600,000		
		X	106.34 IDR	4,232,000,000	4,253,600,000	0.82	21,600,000
INDONESIA (REP OF) 9% 15SEP2018 FR48	5,000,000,000	X	112.5 IDR	5,625,000,000	5,801,500,000		
		X	116.03 IDR	5,625,000,000	5,801,500,000	1.12	176,500,000
INDONESIA GOVERNMENT 10% 15JUL2017 FR28	11,000,000,000	X	109.07 IDR	11,997,375,000	13,176,900,000		
		X	119.79 IDR	11,997,375,000	13,176,900,000	2.54	1,179,525,000
INDONESIA GOVERNMENT 11% 15OCT2014 FR26	11,000,000,000	X	104.26 IDR	11,469,058,937	12,619,200,000		
		X	114.72 IDR	11,469,058,937	12,619,200,000	2.43	1,150,141,063
INDONESIA GOVERNMENT 9.5% 15JUN2015 FR27	15,000,000,000	X	112.14 IDR	16,820,500,000	16,921,500,000		
		X	112.81 IDR	16,820,500,000	16,921,500,000	3.26	101,000,000
INDONESIA GOVT 10.25% 15JUL2027 SER FR42	15,000,000,000	X	95.44 IDR	14,316,015,000	19,359,688,888		
		X	129.06 IDR	14,316,015,000	19,359,688,888	3.73	5,042,985,000
INDONESIA GOVT 10% 15SEP2024 FR44	14,000,000,000	X	93.65 IDR	13,111,235,715	17,794,000,000		
		X	127.1 IDR	13,111,235,715	17,794,000,000	3.43	4,682,764,285
INDONESIA GOVT 11% 15NOV2020 SER FR31	21,000,000,000	X	103.25 IDR	21,683,100,000	27,688,500,000		
		X	131.85 IDR	21,683,100,000	27,688,500,000	5.33	6,005,400,000
INDONESIA RECAPITAL BD 14.25% 15JUN2013	10,000,000,000	X	113.77 IDR	11,376,972,222	11,317,000,000		
		X	113.17 IDR	11,376,972,222	11,317,000,000	2.18	(59,972,222)
INDONESIA RECAPITAL BD 14.275% 15DEC2013	8,000,000,000	X	117.05 IDR	9,363,946,199	9,367,200,000		
		X	117.09 IDR	9,363,946,199	9,367,200,000	1.80	3,253,801