

FTSE Asian Broad Bond Index (ABBI)

Multi-Sector | US Dollar

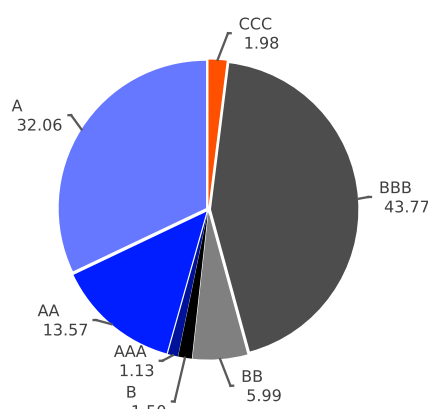
The FTSE Asian Broad Bond Index (ABBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, agencies, and corporations domiciled in Asia (excluding Japan). The ABBI provides a comprehensive measure of the Asian fixed income market across various asset classes and credit sectors. Sub-indices are available in any combination of asset class, maturity, or rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
ABBI	1,186	808.91	755.14	100.00	3.90	7.23	5.94	4.92	147
Investment-Grade	1,055	726.42	683.63	90.53	3.69	7.64	5.33	5.15	87
High-Yield	131	82.49	71.51	9.47	5.80	3.63	11.79	2.73	724
1-3 Years	525	314.73	299.80	39.70	3.40	1.95	6.45	1.82	173
3-5 Years	238	166.21	160.16	21.21	4.61	3.96	5.94	3.48	160
5-7 Years	156	112.52	101.39	13.43	3.41	6.01	5.46	5.21	122
7-10 Years	94	70.66	65.62	8.69	4.04	8.05	5.40	6.59	118
10+ Years	173	144.80	128.16	16.97	4.51	23.01	5.42	12.91	104
Govt/Govt Sponsored	271	255.22	239.16	31.67	4.11	9.15	5.83	6.11	141
Corporate	915	553.69	515.98	68.33	3.81	6.34	5.99	4.37	150
Industrial	454	284.13	262.23	34.73	4.05	7.24	6.45	4.90	198
Utility	144	91.52	84.70	11.22	3.75	7.71	5.59	4.97	111
Finance	317	178.04	169.04	22.39	3.44	4.22	5.49	3.25	94

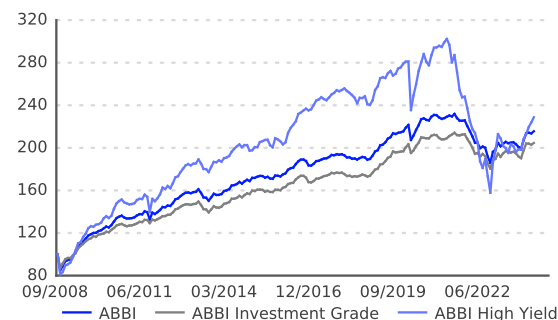
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

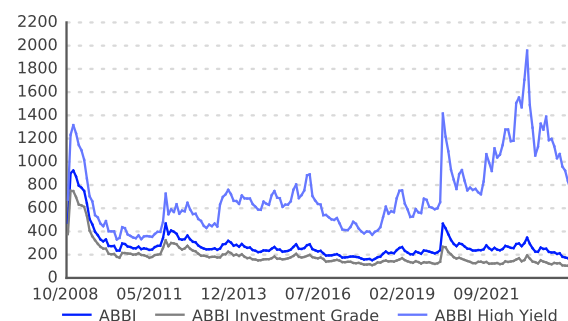


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

HISTORICAL INDEX LEVEL (Unhedged)



OPTION ADJUSTED SPREAD*



* OAS to the US Government Curve

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)
INDONESIA REPUBLIC OF	46	53.86	52.41	6.94	4.75	15.64	5.22	9.16	85
PHILIPPINE REPUBLIC OF	28	36.26	34.10	4.52	4.49	11.82	5.12	7.95	79
HYUNDAI MOTOR CO	39	25.15	24.69	3.27	4.21	3.29	5.43	2.91	93
HONG KONG	26	20.90	19.23	2.55	3.24	9.10	4.65	6.10	28
PERUSAHAAN PENERBIT SBSN INDOIII	15	19.50	18.78	2.49	4.02	5.85	5.04	4.25	58
EXPORT IMPORT BANK OF KOREA	22	18.15	17.36	2.30	3.48	4.57	4.90	3.87	47
INDUSTRIAL AND COMMERCIAL BANK O	16	17.54	16.82	2.23	3.05	2.20	5.31	2.05	66
TENCENT HOLDINGS LTD	15	18.45	15.81	2.09	3.35	13.77	5.32	7.86	96
KOREA DEVELOPMENT BANK	18	13.95	13.64	1.81	3.45	3.33	4.96	2.95	41
BANK OF CHINA LTD	24	12.60	12.13	1.61	3.27	3.28	5.17	2.88	60

* In USD billions

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate including fixed-to-float bonds
Currency:	USD
Minimum Maturity:	At least one year
Minimum Size Outstanding:	Government*: USD 500 million; Collateralized/Corporate: USD 200 million
Minimum Quality:	C by S&P and Ca by Moody's (excludes defaulted bonds)
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	Refinitiv
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, 2008

* Government includes foreign sovereign, sovereign guaranteed, government sponsored and regional government, regional government guaranteed, and regional government sponsored.

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>	Reuters	
ABBI	SBABBI <INDEX>	ABBI 0#.SBABBMAIN
ABBI IG	SBABBIIG <INDEX>	ABBI IG 0#.SBABBIG
ABBI HY	SBABBIHY <INDEX>	ABBI HY 0#.SBABBHY

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