



FTSE Asian Broad Bond Index (ABBI)

Multi-Sector | US Dollar

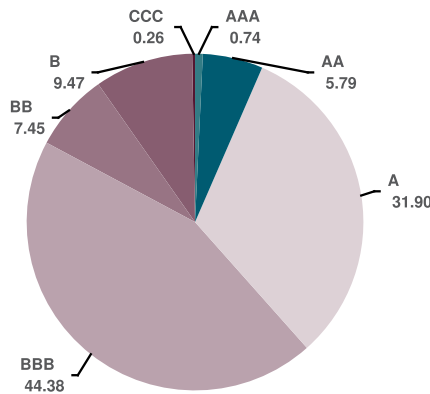
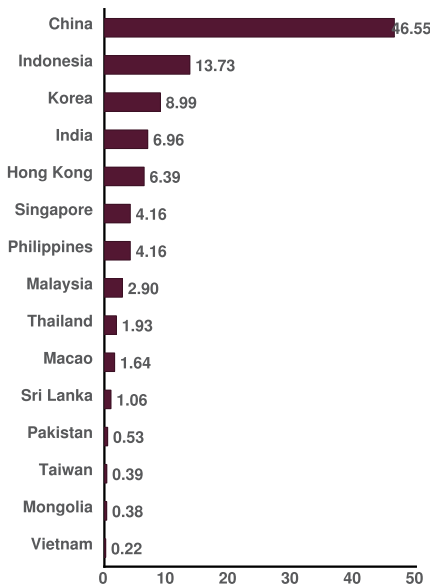
The FTSE Asian Broad Bond Index (ABBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, agencies, and corporations domiciled in Asia (excluding Japan). The ABBI provides a comprehensive measure of the Asian fixed income market across various asset classes and credit sectors. Sub-indexes 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	1,397	890.17	966.90	100.00	4.55	6.70	3.29	5.50	293
Investment Grade	1,063	717.85	800.73	82.81	3.94	7.48	2.18	6.08	179
High Yield	334	172.32	166.16	17.19	7.10	3.49	8.67	2.71	845
1-3 Years	543	293.26	299.90	31.02	4.65	2.00	3.84	1.83	362
3-5 Years	385	250.10	263.83	27.29	4.68	4.05	3.37	3.60	319
5-7 Years	139	96.49	103.88	10.74	4.11	6.04	2.80	5.30	249
7-10 Years	198	142.27	157.23	16.26	4.06	8.61	2.75	7.22	229
10+ Years	132	108.05	142.05	14.69	4.99	23.69	2.96	15.03	202
Govt/Govt Sponsored	189	191.84	219.63	22.71	4.44	9.95	2.68	7.70	221
Covered	4	2.75	2.83	0.29	2.70	1.61	1.02	1.57	90
Corporate	1,204	695.59	744.43	76.99	4.58	5.83	3.48	4.87	315
Industrial	628	363.00	387.38	40.06	5.15	6.08	4.26	5.01	386
Utility	157	98.39	108.82	11.25	3.95	8.35	2.36	6.61	196
Finance	419	234.20	248.23	25.67	3.97	4.38	2.76	3.88	256

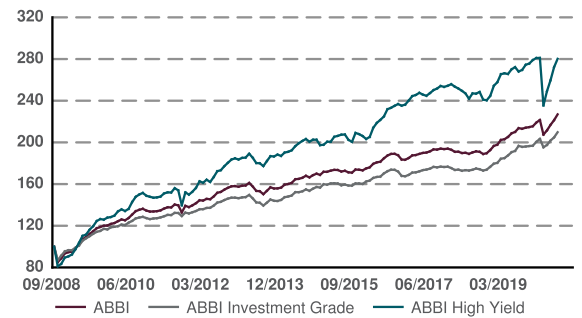
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

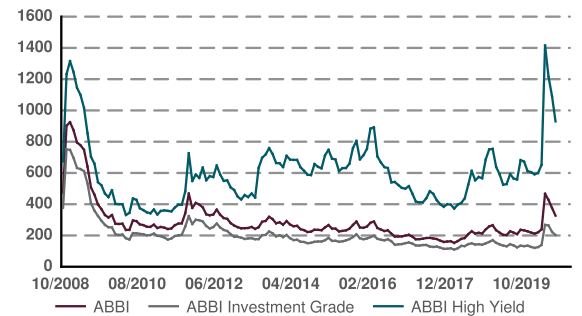


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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	40	51.82	64.18	6.64	4.97	14.94	2.65	10.27	200
PHILIPPINE REPUBLIC OF	16	24.44	32.30	3.34	5.34	12.75	1.83	9.65	124
CHINA NATIONAL OFFSHORE OIL CORP	21	19.04	23.19	2.40	4.42	9.14	1.85	7.46	140
CHINA PETROCHEMICAL CORP	19	17.90	20.29	2.10	3.60	7.99	1.67	6.61	127
BANK OF CHINA LTD	25	18.75	20.18	2.09	3.86	4.13	2.12	3.74	191
TENCENT HOLDINGS LTD	12	16.65	18.63	1.93	3.33	12.48	1.97	9.42	141
PERUSAHAAN PENERBIT SBSN INDOIII	13	16.75	18.63	1.93	3.96	6.52	1.97	5.44	166
CHINA EVERGRANDE GROUP	13	19.29	18.12	1.87	10.05	3.19	12.93	2.46	1,278
CK HUTCHISON HOLDINGS LTD	20	15.88	17.96	1.86	3.78	7.48	1.86	6.14	149
CHINA HUARONG ASSET MNGT CO LTD	20	15.22	16.45	1.70	4.26	5.90	2.81	4.82	251

* 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
Cash Reinvestment Rate:	At daily average of the one-month Euro Deposit rate, calculated from actual scheduled payment date of cash flow through end of period
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>
 - ABBI – SBABBI <INDEX>
 - ABBI IG – SBABBIIG <INDEX>
 - ABBI HY – SBABBIHY <INDEX>
- Reuters
 - ABBI – 0#.SBABBMMAIN
 - ABBI IG – 0#.SBABBIG
 - ABBI HY – 0#.SBABBHY

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