



# FTSE Asian Broad Bond Index (ABBI)

Multi-Sector | US Dollar

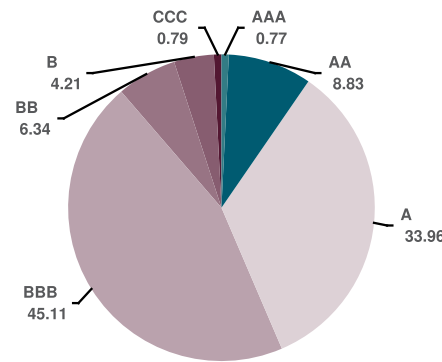
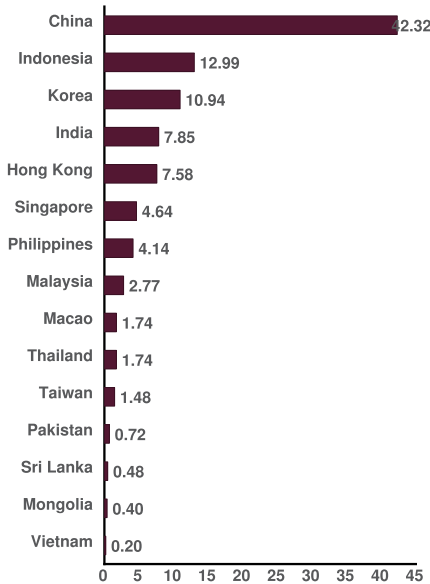
The FTSE Asian Broad Bond Index (ABBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, agencies, and corporations domiciled in Asia (excluding Japan). The ABBI provides a comprehensive measure of the Asian fixed income market across various 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)
<b>ABBI</b>	<b>1,517</b>	<b>980.21</b>	<b>914.67</b>	<b>100.00</b>	<b>3.73</b>	<b>7.27</b>	<b>5.42</b>	<b>5.23</b>	<b>259</b>
Investment-Grade	1,277	847.24	810.98	88.66	3.38	7.81	4.28	5.51	142
High-Yield	240	132.97	103.68	11.34	6.01	3.84	14.33	3.03	1,177
1-3 Years	529	304.91	292.18	31.94	3.88	2.07	5.92	1.94	333
3-5 Years	466	275.81	254.24	27.80	3.21	3.95	5.37	3.62	245
5-7 Years	148	108.77	103.18	11.28	4.24	5.96	5.33	5.11	239
7-10 Years	203	147.26	131.59	14.39	3.28	8.43	4.90	7.11	200
10+ Years	171	143.45	133.48	14.59	4.52	24.49	5.01	13.74	199
Govt/Govt Sponsored	241	234.18	221.32	24.20	3.87	10.07	4.91	6.86	201
Corporate	1,276	746.03	693.34	75.80	3.69	6.39	5.59	4.71	278
Industrial	632	377.87	340.69	37.25	4.06	7.05	6.85	5.12	407
Utility	176	110.07	104.65	11.44	3.71	8.29	4.56	5.65	168
Finance	468	258.09	248.01	27.11	3.14	4.61	4.27	3.75	146

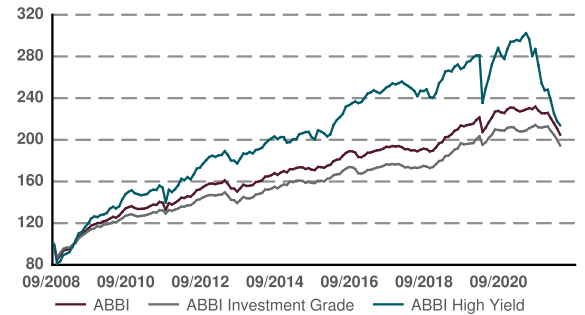
\* In USD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

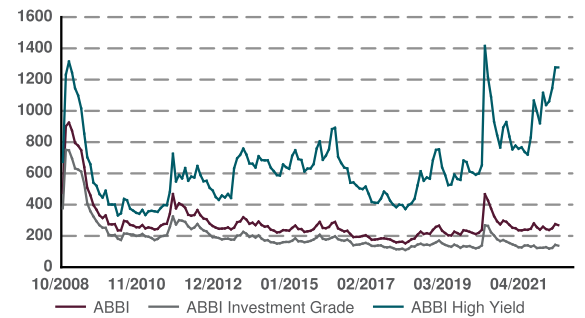


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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	41	52.38	52.97	5.79	4.82	16.36	4.60	9.57	165
PHILIPPINE REPUBLIC OF	23	32.44	32.14	3.51	4.74	12.72	4.30	8.58	136
BANK OF CHINA LTD	37	24.55	24.15	2.64	3.17	3.10	3.62	2.82	86
INDUSTRIAL AND COMMERCIAL BANK O	20	20.16	19.41	2.12	2.58	3.66	3.86	3.39	100
TENCENT HOLDINGS LTD	17	20.60	18.07	1.98	3.37	14.29	4.71	8.48	178
CHINA PEOPLES REPUBLIC OF	15	18.50	17.34	1.90	1.81	7.08	3.04	5.67	18
CHINA NATIONAL OFFSHORE OIL CORP	19	16.54	16.99	1.86	4.54	8.48	4.22	5.79	145
HYUNDAI MOTOR CO	27	17.60	16.53	1.81	2.20	3.78	4.20	3.46	136
PERUSAHAAN PENERBIT SBSN INDOIII	13	16.50	16.36	1.79	3.76	6.94	3.77	5.18	87
EXPORT IMPORT BANK OF KOREA	20	15.38	14.60	1.60	2.10	4.59	3.32	4.06	46

\* 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#.SBABBM
  - ABBI IG – 0#.SBABBIG
  - ABBI HY – 0#.SBABBHY

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