

FTSE Asian Broad Bond Index (ABBI)

Multi-Sector | US Dollar

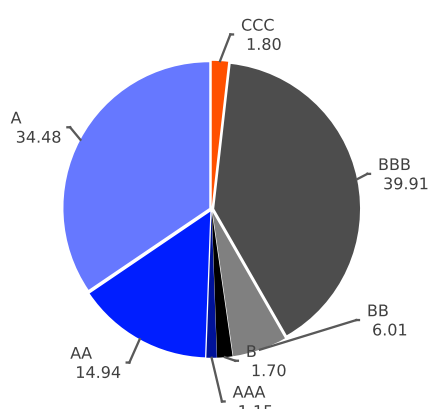
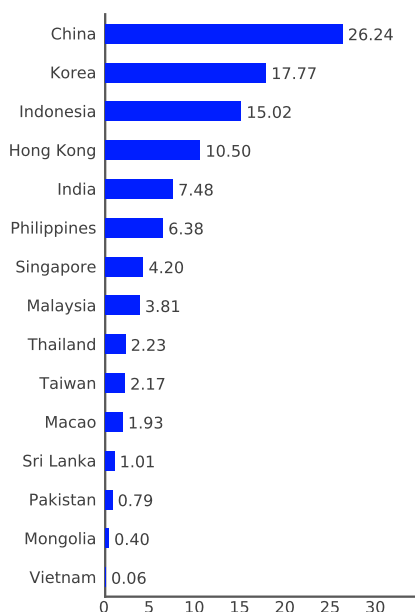
The FTSE Asian Broad Bond Index (ABBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, agencies, and corporations domiciled in Asia (excluding Japan). The ABBI provides a comprehensive measure of the Asian fixed income market across various 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	1,050	737.71	703.15	100.00	4.24	7.68	5.25	5.05	107
Investment-Grade	943	666.32	636.29	90.49	4.08	8.05	4.96	5.26	79
High-Yield	107	71.39	66.86	9.51	5.74	4.24	7.97	3.11	381
1-3 Years	405	258.06	256.12	36.42	3.95	1.96	5.02	1.82	102
3-5 Years	252	167.57	166.07	23.62	4.65	4.05	5.17	3.57	124
5-7 Years	143	102.66	94.56	13.45	3.35	5.83	5.15	5.12	108
7-10 Years	76	60.39	60.38	8.59	5.24	8.66	5.46	6.78	116
10+ Years	174	149.04	126.03	17.92	4.49	22.53	5.78	12.71	91
Govt/Govt Sponsored	290	269.78	256.72	36.51	4.28	9.44	5.09	6.07	85
Corporate	760	467.93	446.43	63.49	4.22	6.66	5.34	4.47	120
Industrial	391	254.11	240.57	34.21	4.30	7.67	5.51	5.03	133
Utility	98	63.62	59.28	8.43	3.83	7.34	5.21	4.76	107
Finance	271	150.20	146.58	20.85	4.24	4.67	5.10	3.43	105

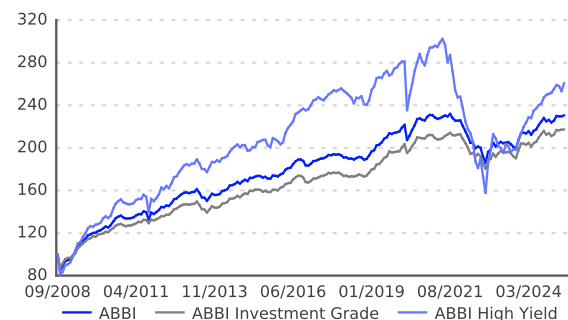
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

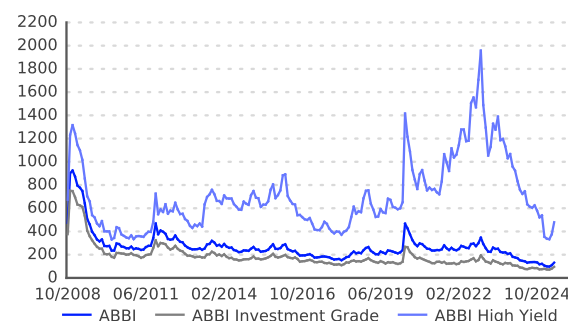


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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	47	54.24	51.72	7.36	4.77	15.02	5.28	8.68	79
PHILIPPINE REPUBLIC OF	34	41.97	39.63	5.64	4.60	11.67	5.13	7.70	74
HYUNDAI MOTOR CO	44	29.45	29.67	4.22	4.59	2.99	5.02	2.66	105
HONG KONG	28	24.90	23.70	3.37	3.64	7.71	4.45	5.14	32
PERUSAHAAN PENERBIT SBSN INDOIII	18	20.10	19.67	2.80	4.32	7.74	4.78	5.11	63
EXPORT IMPORT BANK OF KOREA	23	18.55	18.25	2.60	3.77	4.21	4.52	3.57	50
PETROLIAM NASIONAL BHD	12	17.20	15.52	2.21	4.37	17.04	5.31	9.19	83
TENCENT HOLDINGS LTD	12	16.65	14.35	2.04	3.47	13.90	4.95	7.85	62
CK HUTCHISON HOLDINGS LTD	18	14.13	13.49	1.92	4.30	7.57	5.01	5.31	85
KOREA DEVELOPMENT BANK	16	13.30	13.40	1.91	4.09	3.09	4.44	2.75	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
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:	LSEG Pricing Service
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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