

# FTSE Asian Broad Bond Index (ABBI)

Multi-Sector | US Dollar

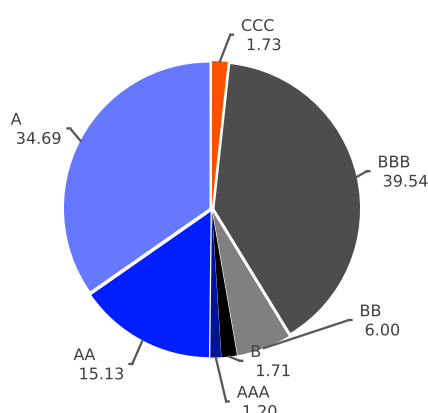
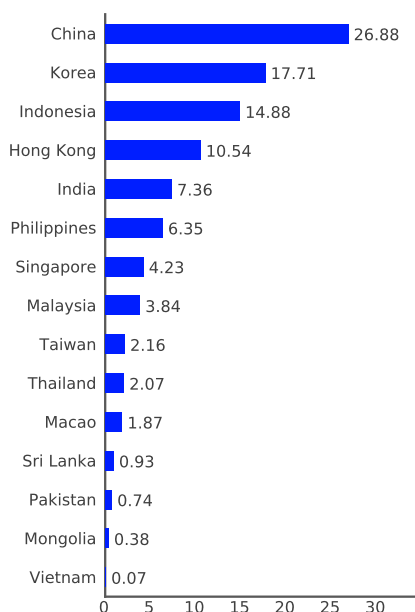
The FTSE Asian Broad Bond Index (ABBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, agencies, and corporations domiciled in Asia (excluding Japan). The ABBI provides a comprehensive measure of the Asian fixed income market across various 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)
<b>ABBI</b>	<b>1,059</b>	<b>743.95</b>	<b>708.82</b>	<b>100.00</b>	<b>4.22</b>	<b>7.67</b>	<b>5.22</b>	<b>5.07</b>	<b>132</b>
Investment-Grade	948	670.85	641.93	90.56	4.06	8.05	4.87	5.28	96
High-Yield	111	73.10	66.89	9.44	5.71	4.22	8.61	3.08	480
1-3 Years	414	262.90	260.92	36.81	3.89	1.97	4.95	1.83	126
3-5 Years	242	160.50	158.88	22.42	4.72	4.02	5.23	3.56	157
5-7 Years	154	112.11	103.37	14.58	3.37	5.84	5.11	5.14	128
7-10 Years	73	57.95	57.84	8.16	5.22	8.67	5.45	6.81	138
10+ Years	176	150.49	127.80	18.03	4.50	22.50	5.76	12.72	113
Govt/Govt Sponsored	293	272.78	259.46	36.60	4.27	9.43	5.05	6.08	106
Corporate	766	471.17	449.36	63.40	4.19	6.65	5.32	4.48	147
Industrial	396	257.00	243.07	34.29	4.29	7.64	5.53	5.04	162
Utility	100	65.14	60.71	8.56	3.81	7.28	5.21	4.74	134
Finance	270	149.04	145.59	20.54	4.19	4.67	5.03	3.45	126

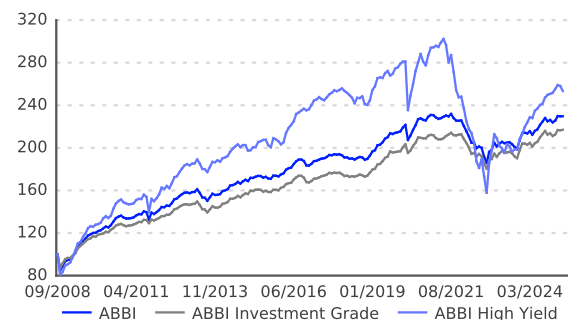
\* In USD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

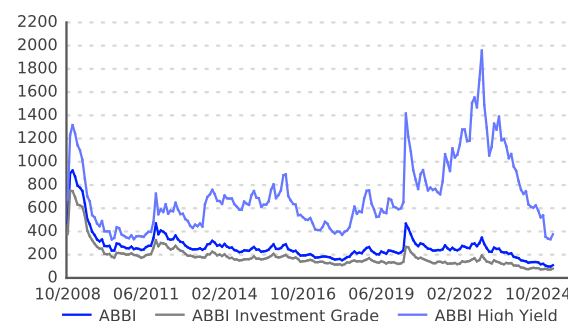


**Index Quality:** Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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	51.54	7.27	4.77	15.10	5.28	8.76	105
PHILIPPINE REPUBLIC OF	34	41.97	39.75	5.61	4.60	11.76	5.08	7.80	93
HYUNDAI MOTOR CO	45	29.75	29.89	4.22	4.57	3.06	4.96	2.72	127
HONG KONG	28	24.90	23.76	3.35	3.64	7.79	4.30	5.25	43
PERUSAHAAN PENERBIT SBSN INDOIII	18	20.10	19.71	2.78	4.32	7.82	4.81	5.16	92
EXPORT IMPORT BANK OF KOREA	24	19.55	19.31	2.72	3.71	4.13	4.28	3.53	53
PETROLIAM NASIONAL BHD	12	17.20	15.49	2.19	4.37	17.13	5.27	9.28	103
TENCENT HOLDINGS LTD	12	16.65	14.28	2.02	3.47	13.98	4.92	7.91	84
CK HUTCHISON HOLDINGS LTD	18	14.13	13.53	1.91	4.30	7.66	4.97	5.38	107
CHINA PETROCHEMICAL CORP	21	14.45	13.47	1.90	3.54	11.28	4.48	7.47	36

\* 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
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