

FTSE Asian Broad Bond Index (ABBI)

Multi-Sector | US Dollar

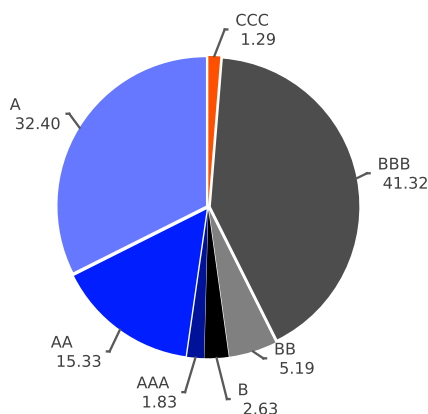
The FTSE Asian Broad Bond Index (ABBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, agencies, and corporations domiciled in Asia (excluding Japan). The ABBI provides a comprehensive measure of the Asian fixed income market across various 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	984	700.81	679.70	100.00	4.48	7.71	4.98	5.14	81
Investment-Grade	881	638.44	617.74	90.88	4.30	8.03	4.79	5.33	61
High-Yield	103	62.37	61.96	9.12	6.33	4.43	6.86	3.19	274
1-3 Years	344	227.83	230.32	33.88	4.66	2.00	4.71	1.83	81
3-5 Years	287	195.95	192.54	28.33	4.05	4.09	4.77	3.64	77
5-7 Years	95	66.31	64.37	9.47	4.22	5.83	5.06	4.95	92
7-10 Years	88	64.40	65.75	9.67	5.42	8.66	5.32	6.74	101
10+ Years	170	146.32	126.73	18.64	4.47	21.90	5.58	12.68	68
Govt/Govt Sponsored	288	272.58	263.14	38.71	4.41	9.18	4.90	6.02	65
Covered	2	2.50	2.51	0.37	4.02	2.85	4.13	2.64	20
Corporate	694	425.73	414.05	60.92	4.52	6.80	5.04	4.59	91
Industrial	377	245.18	238.13	35.03	4.57	7.49	5.14	4.97	98
Utility	85	58.58	55.59	8.18	3.97	7.23	4.85	4.71	72
Finance	232	121.96	120.34	17.70	4.69	5.21	4.91	3.78	86

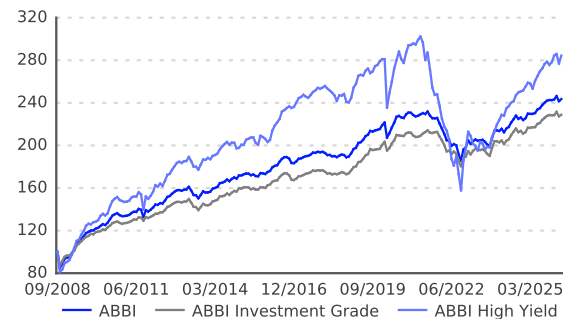
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

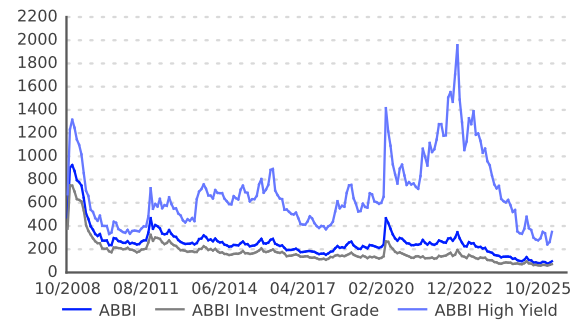


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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	49	56.44	53.92	7.93	4.75	14.12	5.21	8.34	73
PHILIPPINE REPUBLIC OF	34	41.85	39.57	5.82	4.69	11.53	5.12	7.67	70
HYUNDAI MOTOR CO	42	28.60	29.02	4.27	4.83	2.99	4.76	2.67	82
HONG KONG	26	23.65	22.73	3.34	3.80	7.45	4.31	5.05	18
PERUSAHAAN PENERBIT SBSN INDOIII	20	21.05	20.81	3.06	4.60	7.77	4.83	5.25	67
EXPORT IMPORT BANK OF KOREA	23	18.90	18.80	2.77	4.06	4.20	4.28	3.62	26
PETROLIAM NASIONAL BHD	10	16.10	14.80	2.18	4.30	17.18	5.07	9.57	52
TENCENT HOLDINGS LTD	12	16.65	14.67	2.16	3.47	12.98	4.67	7.41	32
ALIBABA GROUP HOLDING LTD	12	14.63	12.97	1.91	3.76	14.60	4.94	8.41	48
CK HUTCHISON HOLDINGS LTD	16	12.83	12.46	1.83	4.52	7.42	4.76	5.24	59

* 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#.SBABBMMAIN
ABBI IG	SBABBIIG <INDEX>	ABBI IG	0#.SBABBIG
ABBI HY	SBABBIHY <INDEX>	ABBI HY	0#.SBABBHY

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