

FTSE Asian Broad Choice Bond Index

Multi-Sector | US Dollar

The FTSE Asian Broad Choice Bond Index (ABBI Choice) provides a comprehensive measure of the Asian fixed income markets with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The index covers a broad array of sectors and sub-indices are available in any combination of asset class, maturity, and rating.

The ABBI Choice measures the performance of the FTSE Asian Broad Bond Index (ABBI) after excluding issuers involved in Vice Products (Adult Entertainment, Alcohol, Cannabis, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Controversial Weapons, Conventional Weapons, Small Arms). Issuers are also excluded based on Controversial Conduct.

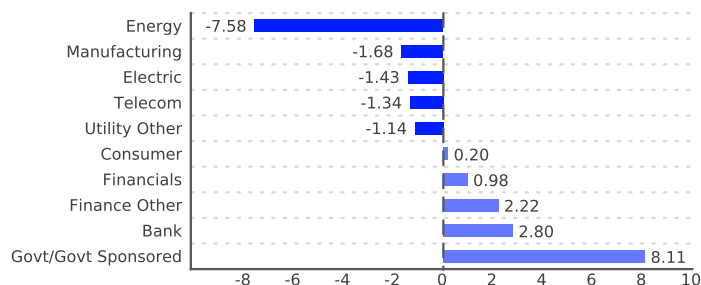
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
ABBI Choice	727	524.49	502.80	100.00	4.23	7.18	5.20	4.86
Investment-Grade	656	473.15	455.71	90.64	4.12	7.48	4.91	5.03
High-Yield	71	51.34	47.09	9.36	5.29	4.44	7.94	3.22
1-3 Years	288	188.85	187.33	37.26	3.93	1.95	5.04	1.81
3-5 Years	187	122.44	122.01	24.27	4.68	4.02	5.06	3.56
5-7 Years	93	69.93	64.55	12.84	3.35	5.89	5.08	5.18
7-10 Years	63	50.90	50.61	10.07	5.11	8.61	5.42	6.77
10+ Years	96	92.38	78.29	15.57	4.44	22.23	5.74	12.68
Govt/Govt Sponsored	242	235.23	224.34	44.62	4.26	9.21	5.06	6.01
Corporate	485	289.26	278.46	55.38	4.21	5.53	5.31	3.93
Finance	247	139.01	135.88	27.02	4.27	4.68	5.09	3.44
Industrial	193	126.21	119.81	23.83	4.14	6.50	5.46	4.52
Utility	45	24.03	22.77	4.53	4.18	5.33	5.76	3.79
ABBI	1,050	737.71	703.15	100.00	4.24	7.68	5.25	5.05

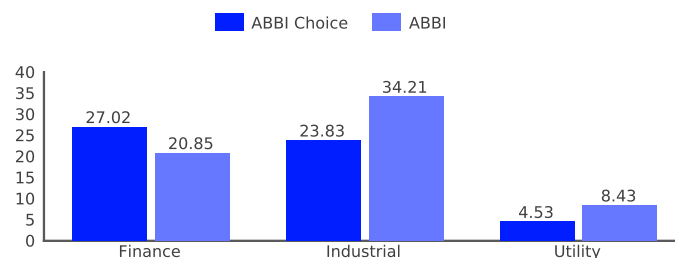
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

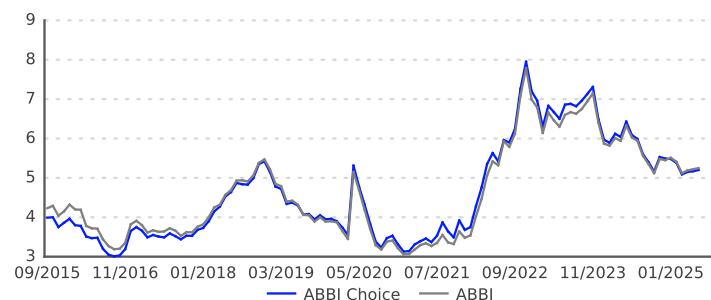
Top Underweights and Overweights (ABBI Choice) - (ABBI)



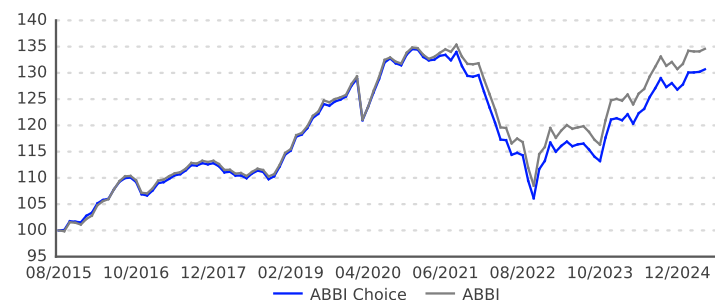
Corporate - Industry



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in USD)



ANNUALIZED RETURNS (in %)

	ABBI Choice								ABBI							
	USD		EUR		GBP		JPY		USD		EUR		GBP		JPY	
	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd
YTD*	3.05	3.05	-6.01	2.30	-4.30	3.09	-5.39	1.26	2.95	2.95	-6.10	2.22	-4.39	3.00	-5.48	1.17
1 Year	6.85	6.85	2.17	4.96	0.88	6.64	-1.89	1.52	6.77	6.77	2.10	4.89	0.81	6.57	-1.96	1.44
3 Years	3.70	3.70	1.72	1.45	1.39	2.99	7.75	-1.73	4.04	4.04	2.05	1.78	1.72	3.32	8.10	-1.42
5 Years	0.69	0.69	0.28	-1.08	-1.04	0.12	6.75	-2.79	1.23	1.23	0.82	-0.55	-0.51	0.65	7.32	-2.27
Since ABBI Choice Inception	2.78	2.78	2.65	0.80	4.18	1.93	4.64	-0.04	3.09	3.09	2.95	1.11	4.49	2.23	4.96	0.26

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Universe:	FTSE Asian Broad Bond Index
Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	USD
Minimum Maturity:	At least one year Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date.
Minimum Issue Size:	Government*: USD 500 million; Collateralized/Corporate: USD 200 million
Minimum Quality:	C by S&P and Ca by Moody's (excludes defaulted bonds)
Exclusionary Screening:	Tobacco, Controversial Weapons, Controversial Conduct, and any revenue tied to Fossil Fuels (Arctic Oil & Gas Exploration, Oil & Gas, Oil Sands, Shale Energy, Thermol Coal)
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:	August 31, 2015

* Government includes foreign sovereign, sovereign guaranteed, government sponsored and regional government, regional government guaranteed, and regional government sponsored.

VENDOR CODES

SBABCBL FTSE Asian Broad Choice Bond Index, in USD terms

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