

FTSE Asian Broad Bond Index (ABBI)

Multi-Sector | US Dollar

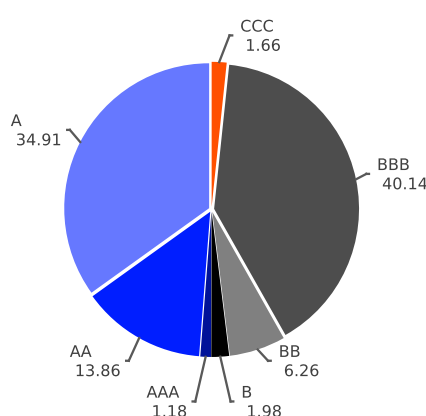
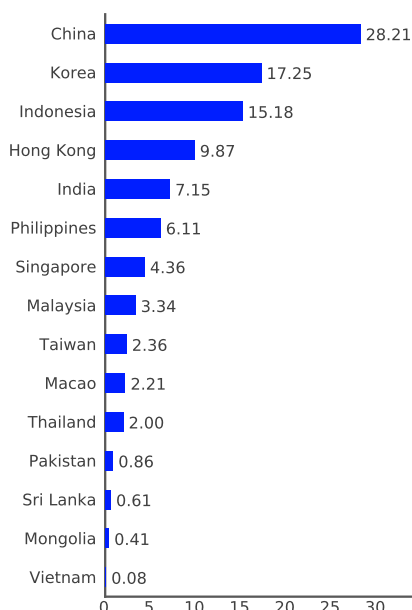
The FTSE Asian Broad Bond Index (ABBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, agencies, and corporations domiciled in Asia (excluding Japan). The ABBI provides a comprehensive measure of the Asian fixed income market across various 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 | 1,122 | 766.17 | 741.96 | 100.00 | 4.09 | 7.42 | 5.12 | 5.14 | 133 |
| Investment-Grade | 997 | 686.21 | 668.51 | 90.10 | 3.86 | 7.87 | 4.59 | 5.42 | 84 |
| High-Yield | 125 | 79.96 | 73.45 | 9.90 | 6.11 | 3.60 | 9.94 | 2.59 | 580 |
| 1-3 Years | 461 | 275.49 | 270.48 | 36.45 | 3.62 | 1.94 | 5.27 | 1.81 | 155 |
| 3-5 Years | 251 | 172.44 | 171.31 | 23.09 | 4.81 | 3.96 | 5.23 | 3.45 | 146 |
| 5-7 Years | 157 | 112.88 | 104.54 | 14.09 | 3.32 | 5.96 | 4.87 | 5.24 | 124 |
| 7-10 Years | 79 | 59.10 | 59.81 | 8.06 | 4.68 | 8.27 | 4.75 | 6.66 | 102 |
| 10+ Years | 174 | 146.26 | 135.82 | 18.31 | 4.50 | 22.59 | 5.05 | 13.14 | 94 |
| Govt/Govt Sponsored | 293 | 272.03 | 264.44 | 35.64 | 4.24 | 9.30 | 5.21 | 6.31 | 142 |
| Corporate | 829 | 494.14 | 477.52 | 64.36 | 4.02 | 6.38 | 5.07 | 4.49 | 128 |
| Industrial | 416 | 259.84 | 249.98 | 33.69 | 4.18 | 7.33 | 5.30 | 5.03 | 143 |
| Utility | 112 | 71.00 | 67.52 | 9.10 | 3.70 | 7.18 | 4.83 | 4.86 | 109 |
| Finance | 301 | 163.30 | 160.01 | 21.57 | 3.90 | 4.53 | 4.82 | 3.49 | 113 |

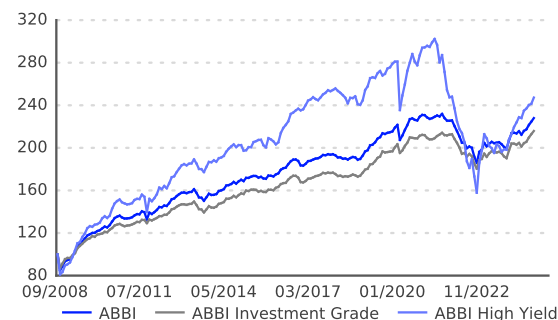
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

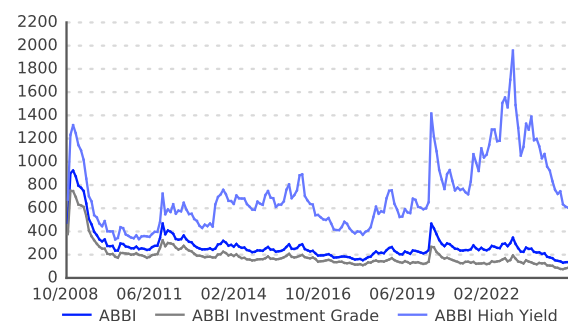


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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 | 46 | 54.31 | 54.82 | 7.39 | 4.75 | 15.42 | 4.69 | 9.32 | 78 |
| PHILIPPINE REPUBLIC OF | 33 | 40.76 | 40.11 | 5.41 | 4.56 | 11.80 | 4.62 | 8.10 | 77 |
| HYUNDAI MOTOR CO | 40 | 26.50 | 26.76 | 3.61 | 4.29 | 3.13 | 4.59 | 2.80 | 93 |
| HONG KONG | 27 | 21.90 | 20.96 | 2.82 | 3.28 | 8.34 | 3.96 | 5.74 | 23 |
| PERUSAHAAN PENERBIT SBSN INDOIII | 16 | 19.10 | 19.04 | 2.57 | 4.21 | 6.99 | 4.34 | 5.02 | 64 |
| EXPORT IMPORT BANK OF KOREA | 23 | 19.15 | 18.82 | 2.54 | 3.47 | 4.14 | 4.18 | 3.57 | 51 |
| TENCENT HOLDINGS LTD | 14 | 18.15 | 16.36 | 2.21 | 3.38 | 13.47 | 4.60 | 7.97 | 77 |
| CHINA PETROCHEMICAL CORP | 22 | 15.60 | 14.85 | 2.00 | 3.38 | 11.08 | 4.30 | 7.51 | 45 |
| CK HUTCHISON HOLDINGS LTD | 19 | 14.63 | 14.44 | 1.95 | 4.10 | 7.88 | 4.58 | 5.64 | 85 |
| PERTAMINA (PERSERO) PT | 14 | 12.14 | 12.03 | 1.62 | 4.61 | 16.04 | 5.23 | 9.59 | 126 |

* 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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