



# FTSE Asian Broad Bond Index (ABBI)

Multi-Sector | US Dollar

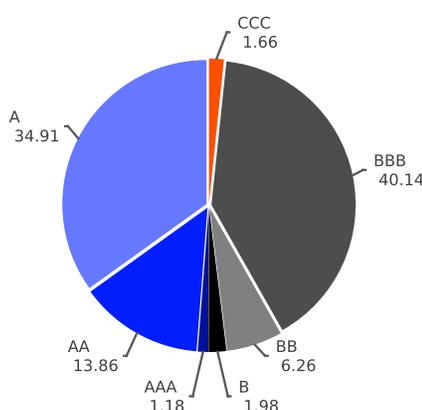
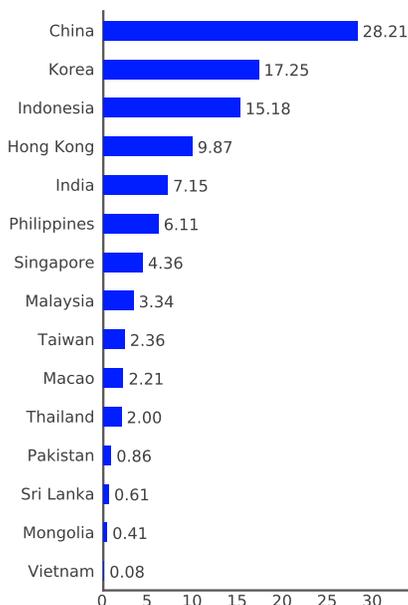
The FTSE Asian Broad Bond Index (ABBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, agencies, and corporations domiciled in Asia (excluding Japan). The ABBI provides a comprehensive measure of the Asian fixed income market across various 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>1,122</b>	<b>766.17</b>	<b>741.96</b>	<b>100.00</b>	<b>4.09</b>	<b>7.42</b>	<b>5.12</b>	<b>5.14</b>	<b>133</b>
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 %)

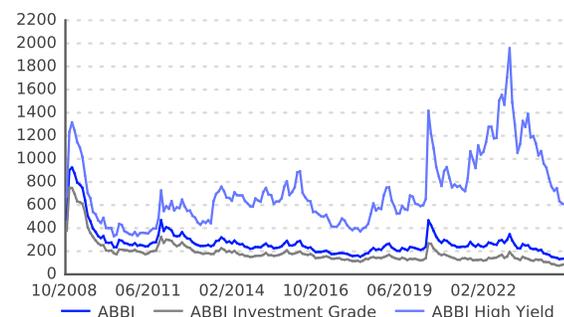


**Index Quality:** Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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>	0#.SBABBMAIN
ABBI IG	SBABBIIG <INDEX>	0#.SBABBIG
ABBI HY	SBABBIHY <INDEX>	0#.SBABBHY

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