



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-indexes are available in any combination of asset class, maturity, or rating.

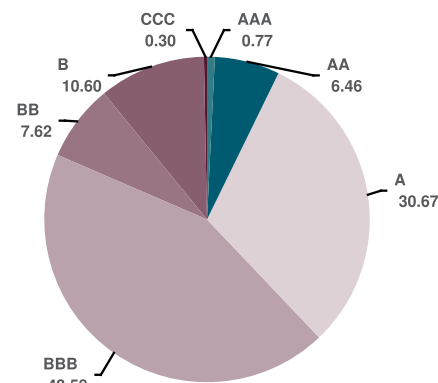
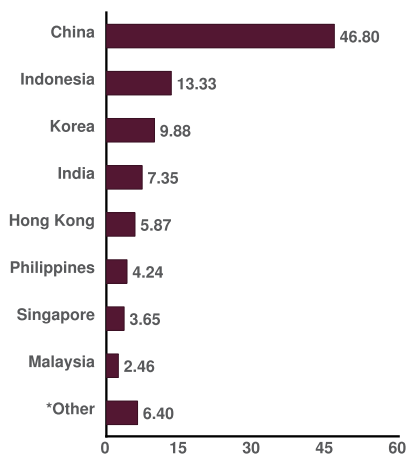
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
ABBI	1,252	803.26	858.83	100.00	4.71	6.54	3.89	5.15	236
Investment Grade	937	641.45	699.81	81.48	4.12	7.13	2.88	5.65	135
High Yield	315	161.81	159.02	18.52	7.06	4.21	8.34	2.96	682
1-3 Years	477	260.35	264.60	30.81	4.74	2.09	4.52	1.91	297
3-5 Years	363	223.38	232.20	27.04	4.68	4.00	3.91	3.56	248
5-7 Years	130	104.58	111.29	12.96	4.56	5.94	3.51	5.12	207
7-10 Years	173	124.51	135.01	15.72	4.25	8.48	3.25	7.03	176
10+ Years	109	90.44	115.73	13.48	5.50	23.64	3.53	13.57	170
Govt/Govt Sponsored	177	180.90	204.35	23.79	4.62	9.20	3.13	7.10	156
Covered	6	3.75	3.83	0.45	2.68	1.95	2.11	1.88	53
Corporate	1,069	618.61	650.65	75.76	4.75	5.79	4.14	4.56	262
Industrial	531	307.32	322.32	37.53	5.36	6.13	4.89	4.63	334
Utility	127	79.34	86.12	10.03	4.08	7.50	2.95	6.01	143
Finance	411	231.96	242.21	28.20	4.16	4.76	3.57	3.94	209

*In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION

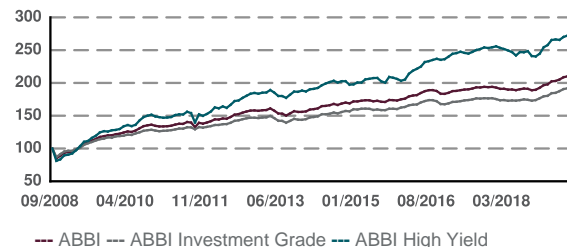
(Market Weight %)



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 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.

*Other: Macao, Mongolia, Pakistan, Sri Lanka, Taiwan, Thailand, and Vietnam

HISTORICAL INDEX LEVEL (Unhedged)



OPTION ADJUSTED SPREAD*



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	32	45.60	54.73	6.37	5.15	13.39	3.20	9.28	156
PHILIPPINE REPUBLIC OF	15	23.70	30.52	3.55	5.51	12.27	2.41	9.21	81
CHINA NATIONAL OFFSHORE OIL CORP	20	19.04	22.24	2.59	4.52	8.84	2.76	7.05	119
CHINA PETROCHEMICAL CORP	21	19.50	21.17	2.46	3.51	8.29	2.61	6.57	105
BANK OF CHINA LTD	20	15.65	16.64	1.94	4.08	4.46	3.00	3.95	154
PERUSAHAAN PENERBIT SBSN INDOIII	11	15.00	16.31	1.90	4.10	5.83	2.79	5.08	133
SRI LANKA, DEMOCRATIC SOCIALIST	15	15.74	15.91	1.85	6.56	5.79	6.58	4.38	508
CHINA EVERGRANDE GROUP	12	16.92	15.80	1.84	9.17	3.68	12.11	2.74	1,061
CHINA HUARONG ASSET MNGT CO LTD	18	14.52	15.31	1.78	4.32	6.17	3.55	4.88	205
INDUSTRIAL AND COMMERCIAL BANK O	21	14.60	15.16	1.77	3.53	3.21	2.79	2.96	128

*In USD billions.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate including fixed-to-float bonds
Currency:	USD
Minimum Maturity:	At least one year. Fixed-to-floating bonds are removed one year prior to the fixed-to-floating rate start date
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
Cash Reinvestment Rate:	At daily average of the one-month Eurodeposit rate, calculated from actual scheduled payment date of cash flow through end of the reporting period
Pricing:	Refinitiv
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>
 - ABBI – SBABBI <INDEX>
 - ABBI IG – SBABBIIG <INDEX>
 - ABBI HY – SBABBIHY <INDEX>
- Reuters
 - ABBI - 0#.SBABBMAIN
 - ABBI IG - 0#.SBABBIG
 - ABBI HY – 0#.SBABBHY

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