

Structured Products

S&P CUSTOM INDEX CASE STUDY

Custom Summary

- ▶ **Sector Indices**
 - ▶ **Geographic Indices**
Commodity Indices
 - ▶ **Fixed Income Indices**
Fund Indices
Multi-Asset Indices
-

- ▶ **Real-time**
 - ▶ **End-of-Day**
-

- ▶ **Equal-Weighted**
 - ▶ **Market-Cap Weighted**
Fundamentally Weighted
 - ▶ **Modified Weighting**
-

Exchange Traded Funds

- ▶ **Structured Products**
Benchmark
Index Funds
Peer Group Comparison
-

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Index

Regional, Sector, & Fixed Income Indices

Client

ABN Amro, London, United Kingdom; Frankfurt, Germany

The Challenge

As a structured product provider, you need to be able to bring new products to market as quickly as possible. However, the window of opportunity can quickly close while waiting for the index to be developed, back histories to be calculated, and dissemination channels to be put in place. How can this process be sped up so that you do not miss crucial asset raising opportunities for your new structured product?

ABN Amro's structured products desk had a multitude of ideas for new investment products, and required an independent index provider capable of developing new indices in quick fashion. They also needed a partner with a database that had the flexibility to create universes for burgeoning sectors not commonly covered.

For more information, please visit our Web site:

www.customindices.standardandpoors.com

Structured Products

S&P CUSTOM INDEX CASE STUDY

You have the idea.

We'll create the index.

S&P Custom Indices.

S & P
CUSTOM
INDEX

Build on your idea with the strength of Standard & Poor's. S&P Custom Indices gives you the ability to design, manage, and market strategies that match any investment strategy. With a database of over 17,000 stocks covering 54 emerging markets and 27 developed markets, there's no index idea we can't help you create. Put the knowledge and experience of our dedicated custom index team to work for you.

The Solution

In choosing S&P Custom Indices, ABN Amro found a partner with the ability to meet their demands. Powered by dedicated and experienced index development and maintenance teams, S&P Custom Indices was able to turn around any new index request across a variety of indices in a matter of days. With an international database of over 17,000 securities, S&P Custom Indices was also able to provide universes for indices covering regions as diverse as the Baltics, and sectors as new as Renewable Energy.

The Results

Standard & Poor's provides an independent calculation of upwards of 50 indices that serve as the underlying for ABN Amro's growing structured products operation. With S&P Custom Indices as a partner, ABN Amro is able to bring new investment ideas to market before their opportunity has passed.

ABN Amro Indices

S&P Custom/ABN Amro Clean Renewable Energy Index	ABN Amro Alpha US Tech	ABN Amro Rent-Way/Overseas Shipping Index
S&P Custom/ ABN Amro Total Return Water Stocks Index	ABN Amro Alpha Japan	ABN Amro DDIC_MSFT Price Return Index
S&P Custom/ABN Amro India ADR/GDR Index	ABN Amro Alpha Switzerland	ABN Amro Generics Index
S&P Custom/ABN Amro Renewable Energy Index	ABN Amro Alpha Italy	ABN Amro Middle East Index
S&P Custom/ABN Amro Okoinvest Index	ABN Amro Alpha USA	ABN Amro Oil Sands Sector Index
S&P Custom/ABN Amro Global Metals&Mining Index	ABN Amro Alpha European Union	ABN Amro Chile Index
S&P Custom/ABN Amro M&A Europe Index (USD)	ABN Amro Alpha United Kingdom	ABN Amro U.S. Portfolio
S&P Custom/ABN Amro Global Metal & Mining Stock Index	ABN Amro SuperYield	ABN Amro Long Index USD
ABN Amro Vastgoed NL Index	ABN Amro Oil Shares Index	ABN Amro Short Index USD
ABN Amro Water Index	ABN Amro Super Yield Money Market Index	ABN Amro Long Short Index
ABN Amro Alpha Netherlands	ABN Amro Total Return Shipping Index	ABN Amro Coal Index
ABN Amro Alpha Australia	ABN Amro Brazil ADR Index	ABN Amro Europe Portfolio (USD)
ABN Amro Alpha France	ABN Amro Natural Gas Index	ABN Amro Silver Mining Index
ABN Amro Alpha Germany	ABN Amro Income Trust Index (USD)	ABN Amro Nanotechnology Index
ABN Amro Alpha Hong Kong	ABN Amro Solar Energy Index (USD)	
ABN Amro Alpha Spain	ABN Amro Middle East Banking Index	

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