

FTSE Chinese USD Broad Bond Index

Multi-Sector | US Dollar

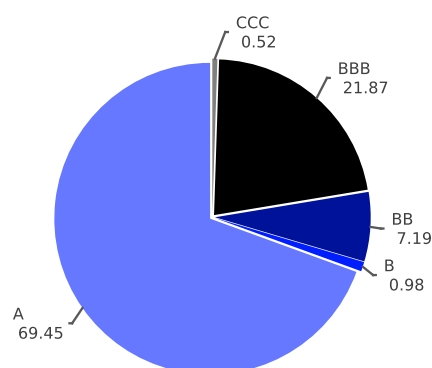
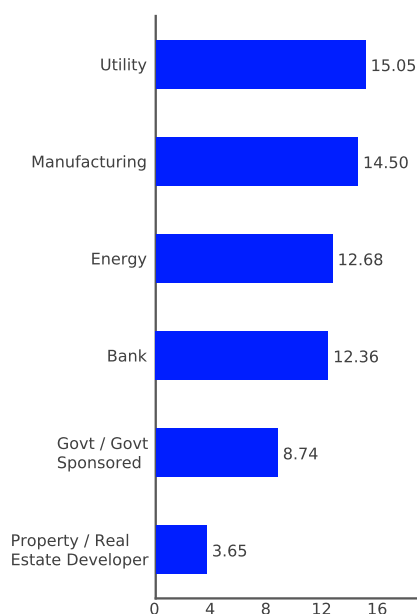
The FTSE Chinese USD Broad Bond Index (CNUSDBBI) measures the performance of both investment-grade and high-yield US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in China. The CNUSDBBI is part of the Asian Broad Bond Index (ABBI). Sub-indices are available in any combination of sector, maturity, and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNUSDBBI	302	195.25	184.52	100.00	3.70	6.57	5.06	4.46	93
Investment-Grade	279	177.65	168.49	91.31	3.60	6.95	4.75	4.68	60
High-Yield	23	17.61	16.03	8.69	4.70	2.67	8.37	2.10	435
1-3 Years	146	94.23	92.83	50.31	3.70	1.87	5.10	1.74	111
3-5 Years	54	35.79	34.37	18.63	3.91	4.16	5.03	3.73	109
5-7 Years	39	25.86	23.53	12.75	2.48	5.57	4.49	5.07	45
7-10 Years	8	4.18	4.28	2.32	5.50	9.13	5.23	7.08	91
10+ Years	55	35.20	29.50	15.99	4.17	22.01	5.44	13.01	56
Govt/Govt Sponsored	20	17.35	16.13	8.74	2.63	6.70	4.01	4.92	-12
Corporate	282	177.90	168.39	91.26	3.80	6.55	5.17	4.42	103
Finance	102	59.98	59.06	32.01	3.83	2.66	4.91	2.32	90
Industrial	146	87.27	81.55	44.20	3.92	7.96	5.49	5.38	130
Utility	34	30.66	27.77	15.05	3.42	10.17	4.74	6.05	51
Energy	41	24.49	23.39	12.68	4.04	11.12	4.78	7.56	39
Bank	32	23.21	22.81	12.36	3.07	1.84	4.61	1.71	58
Property / Real Estate Developer	15	7.19	6.73	3.65	4.63	5.58	7.20	4.36	313

* In USD billions

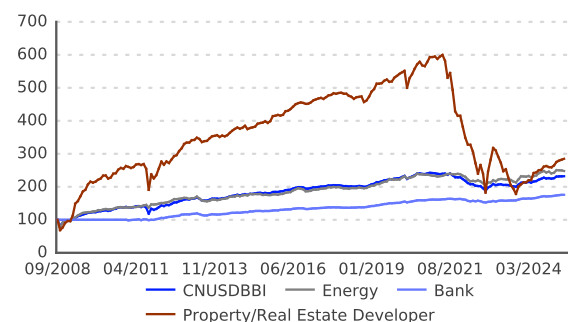
Industry Sectors and Quality (Market Weight %)



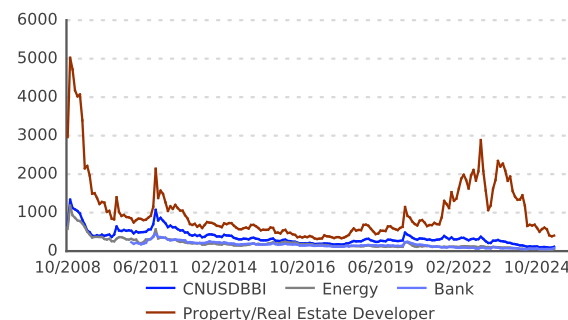
Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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.

Selective industry sectors only

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)
TENCENT HOLDINGS LTD	12	16.65	14.35	7.78	3.47	13.90	4.95	7.85	62
ALIBABA GROUP HOLDING LTD	12	14.65	12.60	6.83	3.76	15.51	5.18	8.82	73
CHINA PETROCHEMICAL CORP	20	13.75	12.59	6.83	3.54	11.72	4.65	7.73	27
CHINA PEOPLES REPUBLIC OF	12	12.50	11.52	6.24	2.44	6.83	3.84	5.10	-26
INDUSTRIAL AND COMMERCIAL BANK O	10	10.75	10.54	5.71	3.03	1.58	4.74	1.50	70
SINOCHEM HOLDINGS CORPORATION LTD	11	7.65	7.39	4.00	3.89	5.27	5.09	4.01	104
CHINA NATIONAL OFFSHORE OIL CORP	13	7.18	7.33	3.97	5.01	12.00	4.80	8.24	35
CHINA CINDA ASSET MANAGEMENT CO	11	6.90	6.79	3.68	4.15	3.66	4.89	3.01	91
STATE GRID CORPORATION OF CHINA	8	6.90	6.57	3.56	3.28	6.74	4.50	4.88	32
CHINA CONSTRUCTION BANK CORP	7	4.90	4.81	2.61	2.86	1.52	4.56	1.45	52

* 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: 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
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

SBABBICN
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