

FTSE Chinese USD Broad Bond Index

Multi-Sector | US Dollar

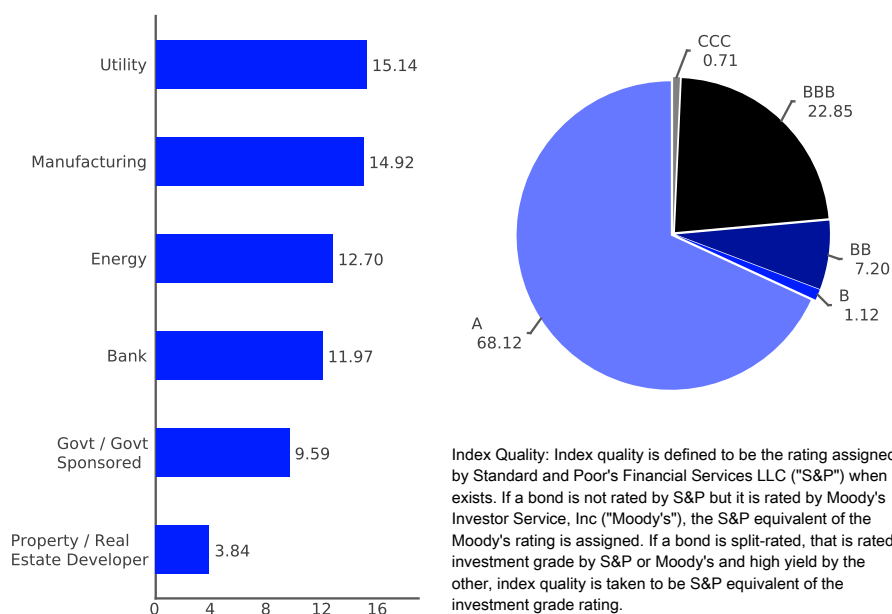
The FTSE Chinese USD Broad Bond Index (CNUSDBBI) measures the performance of both investment-grade and high-yield US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in China. The CNUSDBBI is part of the Asian Broad Bond Index (ABBI). Sub-indices are available in any 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 | 321 | 205.89 | 196.18 | 100.00 | 3.66 | 6.43 | 4.99 | 4.44 | 93 |
| Investment-Grade | 294 | 186.52 | 178.47 | 90.97 | 3.55 | 6.82 | 4.64 | 4.67 | 58 |
| High-Yield | 27 | 19.36 | 17.71 | 9.03 | 4.71 | 2.68 | 8.42 | 2.14 | 444 |
| 1-3 Years | 159 | 100.19 | 98.74 | 50.33 | 3.57 | 1.86 | 5.01 | 1.73 | 105 |
| 3-5 Years | 54 | 35.98 | 34.71 | 17.70 | 4.10 | 4.07 | 5.13 | 3.63 | 120 |
| 5-7 Years | 45 | 30.34 | 27.79 | 14.16 | 2.62 | 5.64 | 4.47 | 5.11 | 46 |
| 7-10 Years | 7 | 3.03 | 3.17 | 1.61 | 5.59 | 8.97 | 5.10 | 6.92 | 93 |
| 10+ Years | 56 | 36.35 | 31.77 | 16.20 | 4.20 | 21.79 | 5.20 | 12.90 | 64 |
| Govt/Govt Sponsored | 22 | 19.85 | 18.81 | 9.59 | 2.74 | 6.14 | 3.96 | 4.57 | -10 |
| Corporate | 299 | 186.04 | 177.37 | 90.41 | 3.76 | 6.46 | 5.09 | 4.43 | 103 |
| Finance | 107 | 61.96 | 61.02 | 31.10 | 3.73 | 2.73 | 4.79 | 2.39 | 82 |
| Industrial | 155 | 91.77 | 86.64 | 44.16 | 3.90 | 7.78 | 5.46 | 5.34 | 135 |
| Utility | 37 | 32.30 | 29.71 | 15.14 | 3.43 | 9.87 | 4.67 | 5.95 | 55 |
| Energy | 43 | 25.49 | 24.91 | 12.70 | 4.00 | 10.88 | 4.60 | 7.47 | 38 |
| Bank | 33 | 23.96 | 23.48 | 11.97 | 2.99 | 1.95 | 4.53 | 1.82 | 57 |
| Property / Real Estate Developer | 17 | 8.10 | 7.53 | 3.84 | 4.65 | 5.23 | 7.89 | 4.12 | 386 |

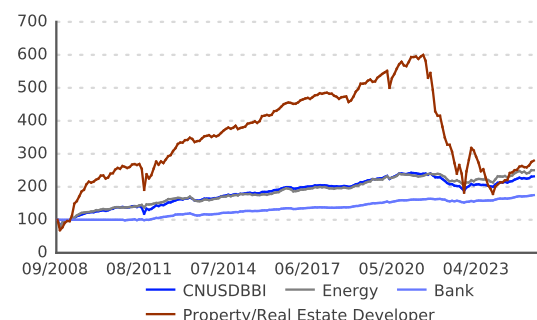
* In USD billions

Industry Sectors and Quality (Market Weight %)

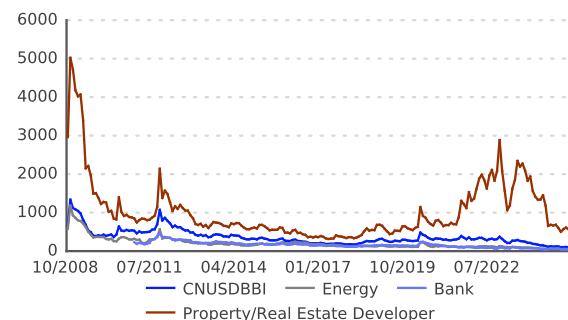


Selective industry sectors only

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 | 13 | 17.15 | 15.02 | 7.65 | 3.48 | 13.68 | 4.89 | 7.80 | 69 |
| CHINA PETROCHEMICAL CORP | 21 | 14.45 | 13.59 | 6.93 | 3.54 | 11.36 | 4.48 | 7.59 | 25 |
| ALIBABA GROUP HOLDING LTD | 12 | 14.65 | 12.75 | 6.50 | 3.76 | 15.68 | 5.09 | 9.03 | 81 |
| CHINA PEOPLES REPUBLIC OF | 12 | 12.50 | 11.64 | 5.94 | 2.44 | 7.00 | 3.78 | 5.28 | -27 |
| INDUSTRIAL AND COMMERCIAL BANK O | 10 | 10.74 | 10.51 | 5.36 | 3.01 | 1.70 | 4.67 | 1.60 | 70 |
| SINOCHEM HOLDINGS CORPORATION LTD | 12 | 8.15 | 7.91 | 4.03 | 3.96 | 5.17 | 4.97 | 3.99 | 95 |
| CHINA NATIONAL OFFSHORE OIL CORP | 13 | 7.18 | 7.51 | 3.83 | 5.01 | 12.17 | 4.61 | 8.38 | 34 |
| STATE GRID CORPORATION OF CHINA | 9 | 7.40 | 7.18 | 3.66 | 3.25 | 6.51 | 4.37 | 4.77 | 28 |
| CHINA CINDA ASSET MANAGEMENT CO | 11 | 6.90 | 6.78 | 3.46 | 4.15 | 3.83 | 4.83 | 3.19 | 86 |
| CHINA CONSTRUCTION BANK CORP | 8 | 5.45 | 5.35 | 2.73 | 2.72 | 1.63 | 4.45 | 1.55 | 48 |

* 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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