



FTSE Chinese USD Broad Bond High-Yield Index

Multi-Sector | US Dollar

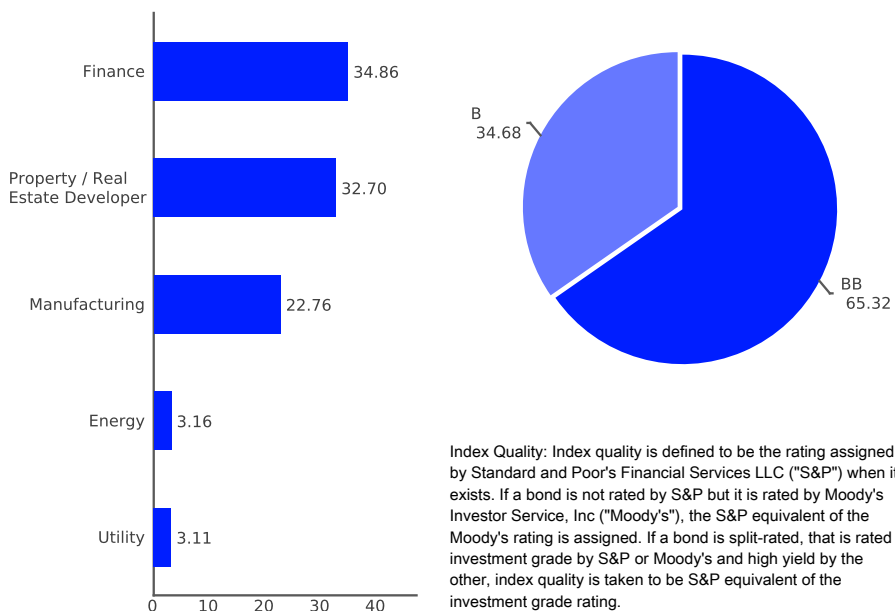
The FTSE Chinese USD Broad Bond High-Yield Index (CNUISDBBI - HY) measures the performance of high-yield US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in China. The CNUISDBBI - HY is a sub-index of the FTSE Chinese USD Broad Bond Index (CNUISDBBI).

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNUISDBBI - HY	22	9.69	9.48	100.00	6.66	3.29	7.74	2.47	359
1-3 Years	14	6.67	6.72	70.93	7.29	1.99	7.62	1.62	348
3-5 Years	6	2.22	2.08	21.97	5.61	3.48	8.20	3.04	412
5-7 Years	1	0.40	0.30	3.20	3.85	5.62	9.94	4.69	575
10+ Years	1	0.40	0.37	3.91	4.95	21.44	5.63	12.94	64
Corporate	22	9.69	9.48	100.00	6.66	3.29	7.74	2.47	359
Industrial	16	6.07	5.88	62.03	7.25	2.71	9.02	2.19	501
Finance	5	3.31	3.30	34.86	5.66	4.26	5.58	2.85	115
Utility	1	0.30	0.29	3.11	5.88	4.39	6.54	3.79	242
Property / Real Estate Developer	8	3.30	3.10	32.70	6.59	2.87	9.45	2.30	548

* In USD billions

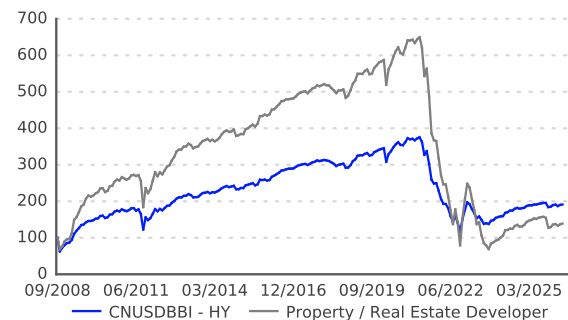
Industry Sectors and Quality (Market Weight %)



Selective industry sectors only

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)
CHINA CITIC FINANCIAL ASSET MANAGEMENT CO LTD	4	2.32	2.26	23.90	4.33	5.55	4.96	3.83	78
LONGFOR PROPERTIES CO LTD	3	1.35	1.15	12.17	4.12	3.37	9.67	2.80	560
GLOBAL AIRCRAFT LEASING CO LTD	1	1.00	1.04	10.97	8.75	1.25	6.93	0.71	196
FOSUN INTERNATIONAL HOLDINGS LTD	2	0.90	0.91	9.64	7.74	2.55	7.22	2.25	319
GREENTOWN CHINA HOLDINGS LTD	2	0.80	0.81	8.58	7.91	2.20	7.64	1.83	362
SEAZEN GROUP LTD	2	0.66	0.66	6.97	11.84	2.45	13.19	1.61	950
WEST CHINA CEMENT LTD	2	0.70	0.66	6.96	10.16	2.91	14.49	2.29	1,045
SINOCHEM HOLDINGS CORPORATION LTD	1	0.50	0.47	4.98	4.25	3.15	6.80	2.83	273
HEALTH AND HAPPINESS (H&H) INTER	1	0.30	0.32	3.42	9.12	2.15	6.71	1.04	258
YANGZHOU ECONOMIC AND TECHNOLOGICAL DEVELOPMENT ZONE DEVELOP	1	0.30	0.30	3.20	4.98	1.80	4.96	1.69	96

* 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:	Maximum quality: BB+ by S&P and Ba1 by Moody's 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.

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VENDOR CODES

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