

FTSE Chinese USD Broad Bond High-Yield Index

Multi-Sector | US Dollar

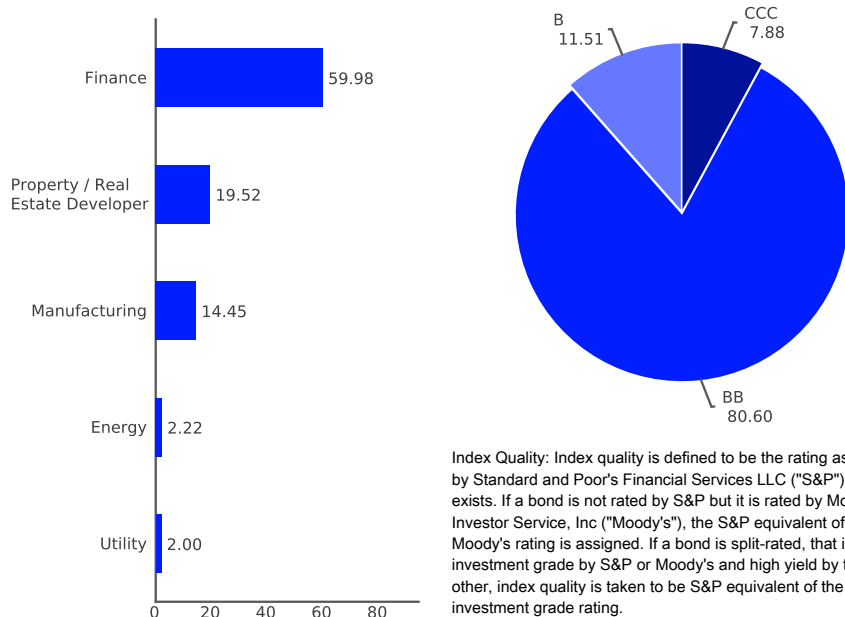
The FTSE Chinese USD Broad Bond High-Yield Index (CNUSDBBI - HY) measures the performance of high-yield US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in China. The CNUSDBBI - HY is a sub-index of the FTSE Chinese USD Broad Bond Index (CNUSDBBI).

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNUSDBBI - HY	26	18.91	17.25	100.00	4.68	2.76	8.48	2.19	443
1-3 Years	16	14.77	14.07	81.57	4.43	1.89	7.78	1.68	373
3-5 Years	9	3.74	2.82	16.33	5.64	4.04	12.31	3.39	831
10+ Years	1	0.40	0.36	2.09	4.95	22.69	5.92	12.84	136
Corporate	26	18.91	17.25	100.00	4.68	2.76	8.48	2.19	443
Industrial	18	8.13	6.56	38.02	5.33	2.67	13.50	2.16	948
Finance	7	10.43	10.35	59.98	4.16	2.88	5.34	2.25	128
Utility	1	0.35	0.35	2.00	4.85	1.22	7.23	1.14	314
Property / Real Estate Developer	8	3.95	3.37	19.52	4.63	2.79	11.51	2.40	749

* In USD billions

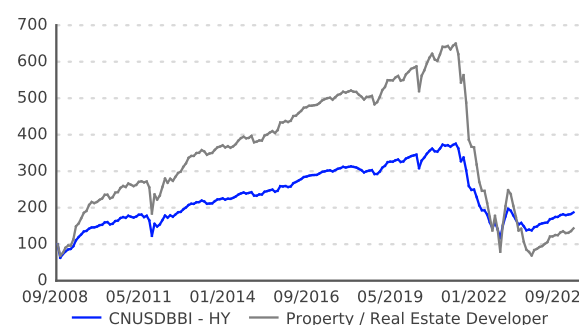
Industry Sectors and Quality (Market Weight %)



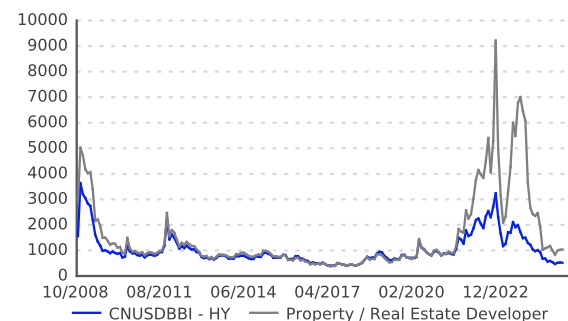
Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc. ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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)
INDUSTRIAL AND COMMERCIAL BANK O	1	6.16	6.09	35.31	3.20	1.58	4.87	1.49	83
CHINA CITIC FINANCIAL ASSET MANAGEMENT CO LTD	5	3.17	3.08	17.86	4.44	5.56	5.39	3.94	133
FORTUNE STAR (BVI) LTD	3	1.50	1.50	8.71	6.18	2.12	7.35	1.90	332
GLOBAL AIRCRAFT LEASING CO LTD	1	1.10	1.17	6.81	8.75	2.51	7.69	1.75	345
LONGFOR PROPERTIES CO LTD	3	1.20	1.00	5.79	4.06	3.35	10.56	2.88	656
CHINA VANKE CO LTD	1	1.00	0.72	4.16	3.98	2.70	18.23	2.31	1,425
ROAD KING INFRASTRUCTURE LTD	4	1.38	0.52	3.02	5.95	3.73	40.36	2.46	3,638
YANLORD LAND GROUP LTD	1	0.50	0.49	2.83	5.12	1.22	8.28	1.14	418
WEST CHINA CEMENT LTD	1	0.60	0.47	2.72	4.95	1.36	25.38	1.17	2,131
SINOCHEM HOLDINGS CORPORATION LTD	1	0.50	0.44	2.55	4.25	4.40	7.65	3.87	363

* 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.

VENDOR CODES

SBABCNHY FTSE Chinese USD Broad Bond High-Yield Index

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