

FTSE Chinese USD Broad Bond High-Yield Index

Multi-Sector | US Dollar

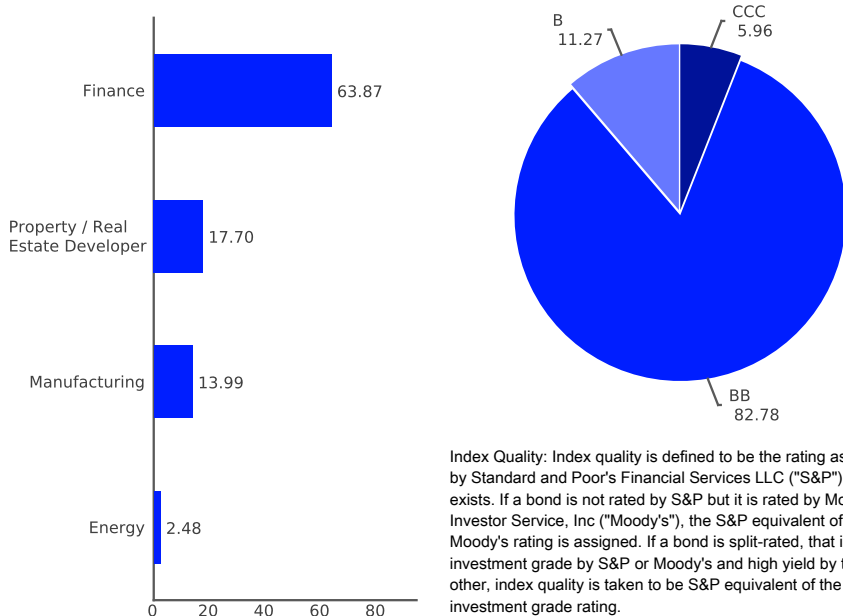
The FTSE Chinese USD Broad Bond High-Yield Index (CNUSDBBI - HY) measures the performance of high-yield US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in China. The CNUSDBBI - HY is a sub-index of the FTSE Chinese USD Broad Bond Index (CNUSDBBI).

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	23	17.61	16.03	100.00	4.70	2.67	8.37	2.10	435
1-3 Years	15	14.27	13.47	84.02	4.64	1.83	7.78	1.61	377
3-5 Years	7	2.94	2.21	13.81	4.94	4.01	12.26	3.38	834
10+ Years	1	0.40	0.35	2.18	4.95	22.44	6.08	12.92	113
Corporate	23	17.61	16.03	100.00	4.70	2.67	8.37	2.10	435
Industrial	16	7.18	5.79	36.13	5.47	2.73	13.50	2.21	956
Finance	7	10.43	10.24	63.87	4.16	2.63	5.46	2.03	140
Property / Real Estate Developer	6	3.20	2.84	17.70	4.75	3.00	9.73	2.59	582

* In USD billions

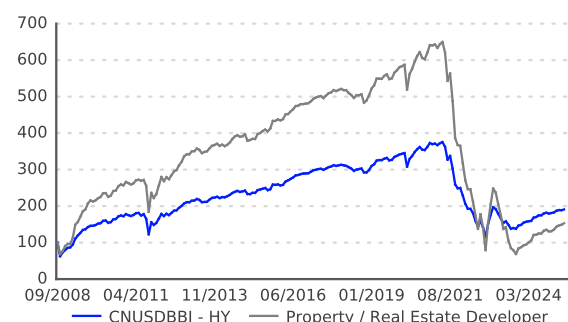
Industry Sectors and Quality (Market Weight %)



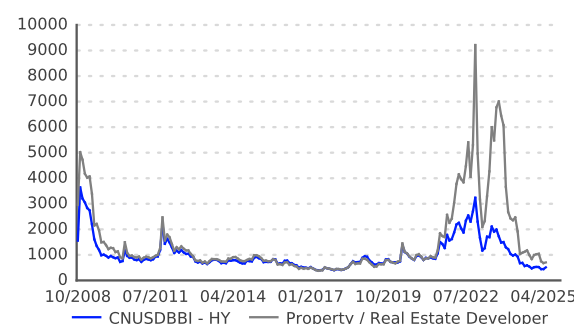
Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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	6.06	37.82	3.20	1.32	4.92	1.26	86
CHINA CITIC FINANCIAL ASSET MANAGEMENT CO LTD	5	3.17	3.04	18.96	4.44	5.30	5.51	3.75	148
GLOBAL AIRCRAFT LEASING CO LTD	1	1.10	1.14	7.09	8.75	2.25	8.18	1.58	407
LONGFOR PROPERTIES CO LTD	3	1.20	1.04	6.48	4.06	3.09	9.60	2.69	568
FOSUN INTERNATIONAL HOLDINGS LTD	2	1.00	0.98	6.14	6.78	2.31	8.42	2.05	448
CHINA VANKE CO LTD	1	1.00	0.83	5.21	3.98	2.44	12.10	2.20	821
GREENTOWN CHINA HOLDINGS LTD	1	0.50	0.52	3.24	8.45	2.74	7.82	2.11	390
WEST CHINA CEMENT LTD	1	0.60	0.50	3.09	4.95	1.10	26.23	0.94	2,210
ROAD KING INFRASTRUCTURE LTD	4	1.38	0.46	2.86	5.95	3.47	48.27	2.14	4,440
SINOCHEM HOLDINGS CORPORATION LTD	1	0.50	0.44	2.78	4.25	4.15	7.84	3.62	391

* 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
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