



# FTSE Chinese USD Broad Bond Investment-Grade Index

Multi-Sector | US Dollar

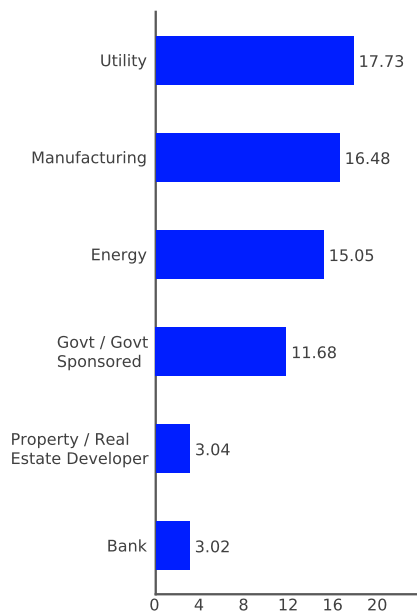
The FTSE Chinese USD Broad Bond Investment-Grade Index (CNUSDBBI - IG) measures the performance of investment-grade US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in China. The CNUSDBBI - IG is a sub-index of the FTSE Chinese USD Broad Bond Index (CNUSDBBI). Sub-indices are available in any combination of sector, maturity, and rating.

## INDEX PROFILE

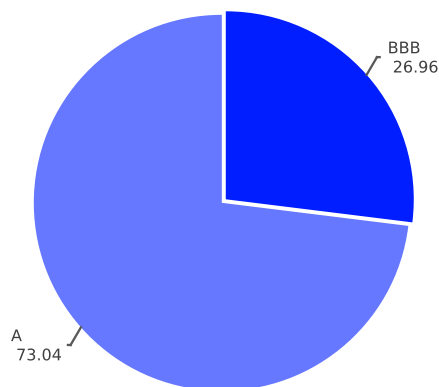
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>CNUSDBBI - IG</b>	<b>224</b>	<b>146.80</b>	<b>140.22</b>	<b>100.00</b>	<b>3.84</b>	<b>7.54</b>	<b>4.63</b>	<b>5.11</b>	<b>38</b>
1-3 Years	81	53.51	53.93	38.46	4.27	1.95	4.45	1.82	44
3-5 Years	67	46.38	44.28	31.58	3.00	4.01	4.42	3.69	31
5-7 Years	13	6.86	6.58	4.69	3.54	5.57	4.64	4.93	44
7-10 Years	9	5.26	5.32	3.80	5.16	8.95	5.10	7.04	71
10+ Years	54	34.79	30.11	21.47	4.16	21.00	5.21	12.80	31
Govt/Govt Sponsored	17	17.35	16.38	11.68	2.95	6.38	3.93	4.81	-27
Corporate	207	129.45	123.84	88.32	3.96	7.69	4.73	5.15	47
Finance	60	28.20	27.95	19.93	4.10	3.03	4.64	2.68	58
Industrial	118	74.11	71.03	50.65	4.05	8.46	4.79	5.73	49
Utility	29	27.15	24.86	17.73	3.57	10.45	4.63	6.28	29
Energy	37	21.94	21.10	15.05	4.07	11.22	4.74	7.71	25
Bank	11	4.30	4.24	3.02	3.73	2.84	4.42	2.60	37
Property / Real Estate Developer	10	4.29	4.26	3.04	4.50	6.35	5.11	4.80	85

\* In USD billions

## Industry Sectors and Quality (Market Weight %)

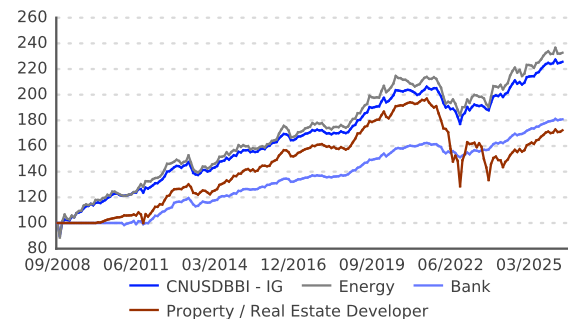


Selective industry sectors only

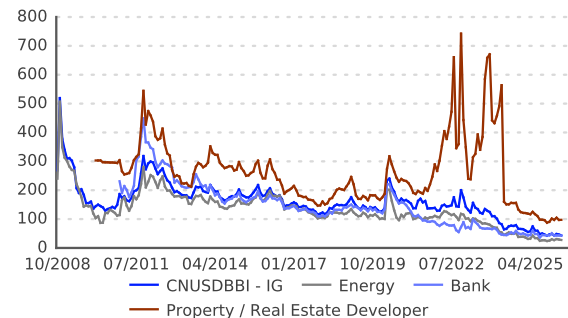


**Index Quality:** Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, 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)
TENCENT HOLDINGS LTD	12	16.65	14.72	10.50	3.47	12.90	4.74	7.36	32
ALIBABA GROUP HOLDING LTD	12	14.63	13.01	9.28	3.76	14.51	4.93	8.45	42
CHINA PETROCHEMICAL CORP	18	12.15	11.16	7.96	3.57	12.04	4.71	8.04	20
CHINA PEOPLES REPUBLIC OF	11	11.00	10.21	7.28	2.60	6.57	3.88	4.91	-33
CHINA NATIONAL OFFSHORE OIL CORP	13	7.18	7.38	5.26	5.01	11.00	4.74	7.70	25
SINOCHEM HOLDINGS CORPORATION LTD	8	6.05	5.99	4.27	4.23	5.07	4.56	3.78	41
CHINA CINDA ASSET MANAGEMENT CO	8	5.00	4.96	3.54	4.26	3.58	4.64	2.92	54
MEITUAN	5	4.50	4.47	3.19	4.68	4.65	4.93	3.92	78
CHINA STATE CONSTRUCTION ENGINEERING CORP	10	4.24	4.22	3.01	4.42	6.14	5.06	4.60	83
MINISTRY OF FINANCE OF THE PEOPLE S REPUBLIC OF CHINA	2	4.00	4.00	2.85	3.69	3.45	3.75	3.19	-33

\* 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:	BBB- by S&P or Baa3 by Moody's
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**

SBABCNIG FTSE Chinese USD Broad Bond Investment-Grade Index

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