



FTSE Dim Sum (Offshore CNY) Bond Index

Multi-Sector | Chinese Yuan

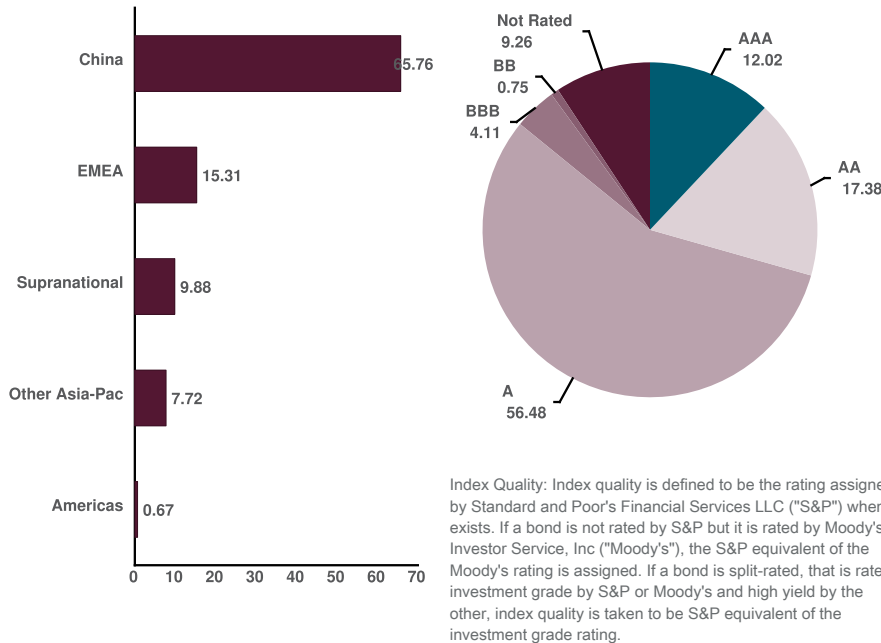
The FTSE Dim Sum (Offshore CNY) Bond Index measures the performance of offshore Chinese Yuan "Dim Sum" bonds issued and settled outside Mainland China. The index covers fixed-rate securities issued by governments, agencies, supranationals, and corporations. Sub-indexes are available in any combination of asset class, maturity, or rating.

INDEX PROFILE

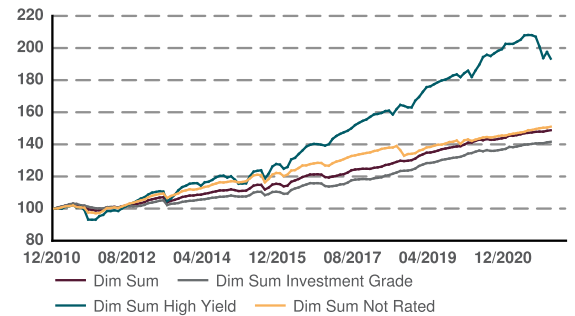
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Dim Sum Bond Index	80	149.51	152.25	100.00	3.16	3.09	3.04	2.83	52
Investment-Grade	71	134.31	137.01	89.99	3.15	3.10	2.96	2.83	44
High-Yield	1	1.20	1.14	0.75	5.85	1.63	10.71	1.47	829
Not Rated	8	14.00	14.11	9.26	3.08	3.14	3.13	2.90	61
1-3 Years	50	95.54	96.68	63.50	3.04	1.90	3.03	1.81	59
3-5 Years	20	36.62	37.18	24.42	3.15	4.02	3.03	3.71	44
5-7 Years	5	9.25	9.69	6.36	3.75	5.59	3.02	4.90	33
7-10 Years	3	6.10	6.51	4.27	3.92	9.37	3.18	7.42	21
10+ Years	2	2.00	2.21	1.45	4.15	12.25	3.23	9.72	20
Domestic Sovereign	17	42.14	43.21	28.38	3.03	3.58	2.58	3.30	2
Agency	19	38.25	39.08	25.67	3.18	3.25	2.98	2.99	44
Supranational	11	14.73	15.05	9.88	2.86	1.40	2.88	1.34	50
Corporate	28	44.40	44.91	29.50	3.45	2.91	3.60	2.58	109
Industrial	6	7.68	7.70	5.05	4.31	2.26	4.98	2.12	252
Finance	22	36.72	37.21	24.44	3.27	3.04	3.32	2.68	79

* In RMB billions

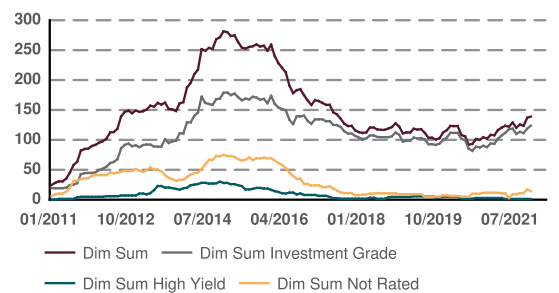
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL



PAR AMOUNT



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 PEOPLES REPUBLIC OF	17	42.14	43.21	28.38	3.03	3.58	2.58	3.30	2
AGRICULTURAL DVLPT BANK OF CHINA	6	14.50	14.74	9.68	3.18	3.50	2.98	3.21	43
CHINA DEVELOPMENT BANK CORP	5	12.50	12.82	8.42	3.35	3.93	3.01	3.59	42
BANK OF CHINA LTD	7	12.65	12.68	8.33	2.87	1.88	3.05	1.80	61
HONG KONG	3	7.50	7.57	4.97	2.83	3.31	2.88	3.10	34
QATAR NATIONAL BANK SAQ	6	7.16	7.33	4.81	3.54	3.10	3.47	2.82	96
NATIONAL BANK OF ABU DHABI PJSC	3	6.50	6.61	4.34	3.36	3.71	3.33	3.38	77
SHENZHEN, CITY OF	3	5.00	4.98	3.27	2.77	3.54	3.13	3.31	57
ASIAN DEVELOPMENT BANK	3	4.41	4.47	2.93	2.42	1.60	3.04	1.52	64
KFW	3	4.25	4.34	2.85	2.68	1.67	2.83	1.59	43

* In RMB billions

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate (excludes zero-coupon)
Currency:	Denominated and settled in RMB
Minimum Maturity:	At least one year
Minimum Size Outstanding:	RMB 1 billion
Minimum Quality:	No minimum S&P or Moody's rating requirement, defaulted bonds are excluded. For senior unsecured or above bonds, if an individual issue is rated by neither S&P nor Moody's but its issuer has an S&P or Moody's rating, the issuer's rating is assigned to the issue as its implied rating.
Composition:	RMB-denominated governments, agencies, supernationals, and credit securities excluding synthetics, convertible bonds, retail bonds, and certificates of deposits.
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Cash Reinvestment Rate:	At daily average of the local currency one-month Eurodeposit rate, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period.
Pricing:	Government bonds: Refinitiv. All other bonds: Interactive Data Pricing and Reference Data
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:	December 31, 2010

VENDOR CODES

- Bloomberg SBI <GO>; SBBI <GO>
 - Dim Sum – RMB:SBDSBIL <INDEX>;USD:SBDSBIU <INDEX>;HKD:SBDSBIH <INDEX>
 - Dim Sum IG – RMB:SBDSIGL <INDEX>;USD:SBDSIGU <INDEX>;HKD:SBDSIGH <INDEX>
 - Dim Sum HY – SBDSHYL <INDEX>;USD:SBDSHYU <INDEX>;HKD:SBDSHYH <INDEX>
- Reuters
 - Dim Sum – RMB:SBDSBIL; USD:SBDSBIU; HKD:SBDSBIH
 - Dim Sum IG – RMB:SBDSIGL; USD:SBDSIGU; HKD:SBDSIGH
 - Dim Sum HY – RMB:SBDSHYL; USD:SBDSHYU; HKD:SBDSHYH

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