

FTSE Chinese Broad Bond 0-10 Years Diversified Select Index

Broad | CNY

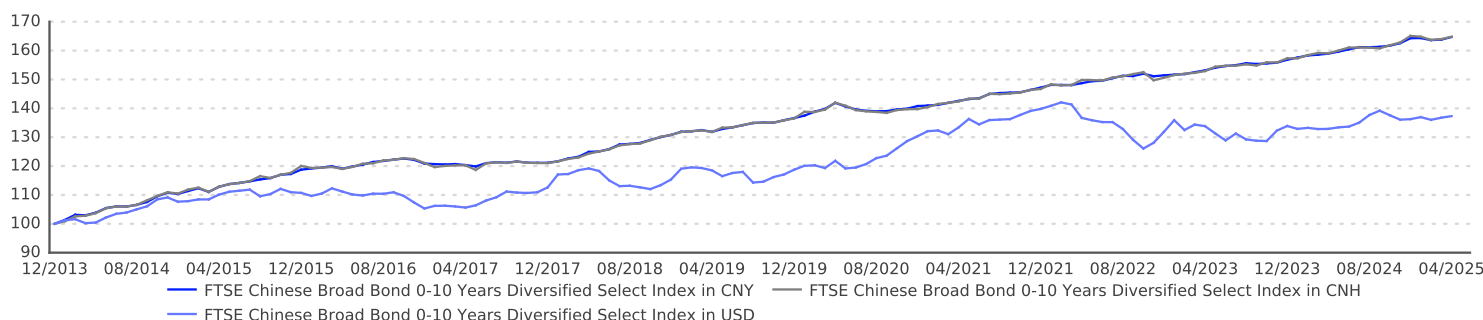
The FTSE Chinese Broad Bond 0-10 Years Diversified Select Index measures the performance of fixed-rate, investment-grade, onshore Chinese Yuan-denominated Interbank bonds, with time-to-maturity less than ten years. The market capitalization-based weights of Government, Agency and Credit sectors in the Index are capped at 20%, 30% and 50% respectively. Furthermore, the total market weight of each issuer within the Credit sector cannot exceed 4.5% of the total index weight, while each industry sector (financial, industrial, utility) within the Credit sector cannot exceed 50% of the Credit sector weight.

INDEX PROFILE

| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|--------------|-------------|-----------------|-----------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| INDEX | 522 | 6,947.60 | 7,206.15 | 100.00 | 2.65 | 3.33 | 1.72 | 3.11 | 23 |

* In CNY billions

HISTORICAL INDEX LEVEL



| | Return* | Standard Deviation* |
|--|---------|---------------------|
| FTSE Chinese Broad Bond 0-10 Years Diversified Select Index in CNY | 3.75 | 1.14 |
| FTSE Chinese Broad Bond 0-10 Years Diversified Select Index in CNH | 3.55 | 1.71 |
| FTSE Chinese Broad Bond 0-10 Years Diversified Select Index in USD | 1.91 | 2.87 |

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

| | CNY | CNH | USD |
|---------|----------|----------|----------|
| | Unhedged | Unhedged | Unhedged |
| YTD* | 0.26 | -0.17 | 0.77 |
| 1 Year | 3.63 | 3.61 | 3.33 |
| 3 Years | 3.46 | 3.23 | 0.15 |
| 5 Years | 3.03 | 3.04 | 2.42 |

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|-----------------------------|---|
| Coupon: | Fixed-rate |
| Currency: | CNY |
| Minimum Maturity: | At least one year and less than 10 years |
| Minimum Issue Size: | Government: CNY 35 billion, Policy Bank: CNY 15 billion Regional Government and other Government Sponsored: CNY 10 billion Others (including Panda bonds): CNY 3 billion |
| Market Accessibility Level: | Minimum level of 2. For further details on calibration of Market Accessibility Levels, please see Fixed Income Country Classification LSEG |
| Composition: | Securities included: <ul style="list-style-type: none">- Interbank bonds- Fixed-rate government bonds, government sponsored bonds, regional government bonds, and corporate bonds- Policy Bank: bonds issued by the China Development Bank, the Agricultural Development Bank of China, and the Export-Import Bank of China- Other Chinese government sponsored: bonds issued by China Railway and Central Huijin Investment Securities excluded: <ul style="list-style-type: none">- Bonds with maturity greater than 30 years from issuance, and bonds issued prior to January 1, 2005. Chinese regional government bonds issued prior to April 1, 2015.- Government: zero-coupon bonds, saving bonds, special government bonds. Policy Bank: central bank bills, private placements, retail bonds, callable and puttable bonds- Others: asset-backed and mortgage-backed securities, private placements, retail bonds, zero-coupon, callable, puttable, convertible |
| Weighting: | Market capitalization subject to following caps: <ul style="list-style-type: none">- Government, Agency and Credit sectors are capped at 20%, 30% & 50% respectively- Within Credit sector, apply an industry (utility, financial, industrial) cap of 50% and an issuer cap of 4.5% After the sector weights and issuer weights are determined, constituents within each sector are assigned weights in proportion to their market capitalization. |
| Rebalancing: | Once a month on the last business day of the month (pricing as of the last business day of the monthly and settlement as of the last calendar day of the month.) |
| Reinvestment of Cash Flow: | Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations. |
| Pricing: | LSEG Pricing Service 6pm Tokyo |
| 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. |
| Fixing Date: | Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website. |
| Base Date: | December 31, 2013 |

VENDOR CODES

CFIICNDS FTSE Chinese Broad Bond 0-10 Years Diversified Select Index, in USD terms

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