

FTSE Hong Kong Broad Bond 0+ Years Index

Multi-Sector | Hong Kong Dollar

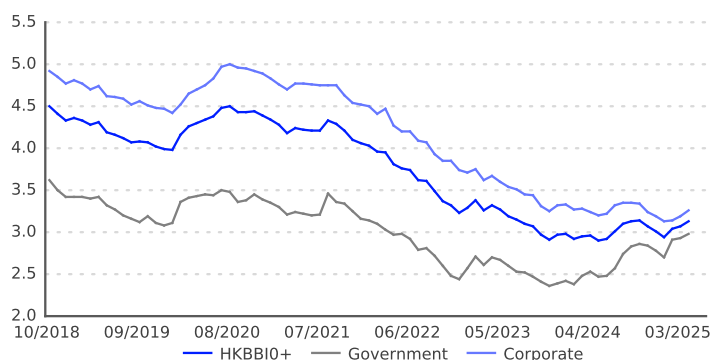
The FTSE Hong Kong Broad Bond 0+ Years Index (HKBBIO+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Hong Kong Broad Bond Index through to maturity. A minimum maturity of one month applies.

INDEX PROFILE

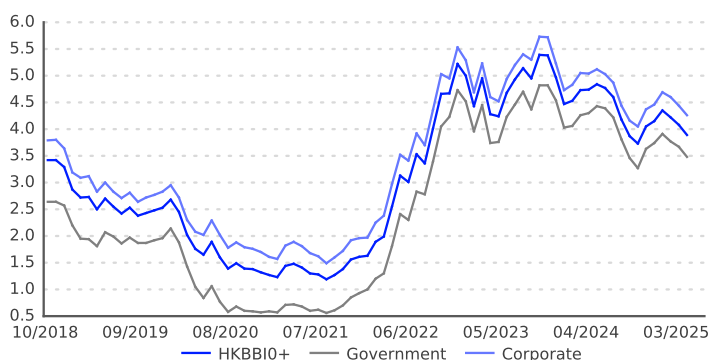
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
HKBBIO+	888	672.31	664.21	100.00	3.38	3.75	3.89	3.13	79
Investment-Grade	758	586.84	583.04	87.78	3.34	3.76	3.76	3.19	65
AAA	103	57.93	58.82	8.86	3.63	2.77	3.53	2.59	50
AA	234	278.68	277.20	41.73	3.19	3.93	3.52	3.31	42
A	370	212.36	209.42	31.53	3.43	3.96	4.03	3.31	92
BBB	51	37.87	37.60	5.66	3.56	2.91	4.37	2.52	107
Not-Rated	130	85.47	81.17	12.22	3.58	3.67	4.86	2.73	180
1-3 Months	32	18.91	19.38	2.92	3.49	0.16	3.73	0.16	74
3-6 Months	53	36.38	37.18	5.60	3.87	0.39	3.84	0.39	83
6-9 Months	32	18.32	18.58	2.80	3.95	0.62	3.92	0.61	91
9-12 Months	92	77.90	77.68	11.70	3.20	0.87	3.92	0.86	90
0-1 Year	209	151.51	152.82	23.01	3.49	0.64	3.87	0.62	86
1-3 Years	346	249.83	250.50	37.71	3.30	2.01	3.76	1.91	75
3-5 Years	156	132.20	132.08	19.89	3.56	4.23	3.87	3.89	78
5-7 Years	64	50.91	47.16	7.10	2.74	5.94	4.20	5.42	94
7-10 Years	71	58.86	57.69	8.69	3.71	8.52	4.10	7.28	65
10+ Years	42	29.00	23.96	3.61	3.08	19.28	4.47	13.23	77
Government	287	310.39	310.32	46.72	3.24	3.39	3.48	2.98	41
HKGB	21	96.10	93.38	14.06	2.19	3.92	3.15	3.47	3
Government-Related	266	214.30	216.94	32.66	3.70	3.15	3.62	2.78	57
Corporate	601	361.92	353.89	53.28	3.49	4.06	4.26	3.26	112
Finance	290	179.76	175.87	26.48	3.61	3.00	4.43	2.40	132
Industrial	206	113.21	111.34	16.76	3.46	4.60	4.07	3.79	94
Utility	105	68.95	66.68	10.04	3.27	5.93	4.10	4.64	91

* In HKD billions

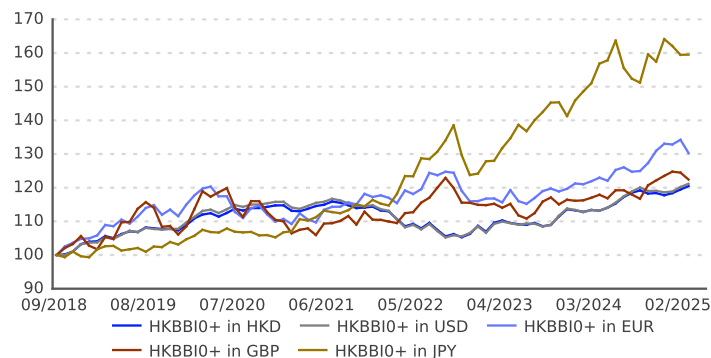
HISTORICAL EFFECTIVE DURATION



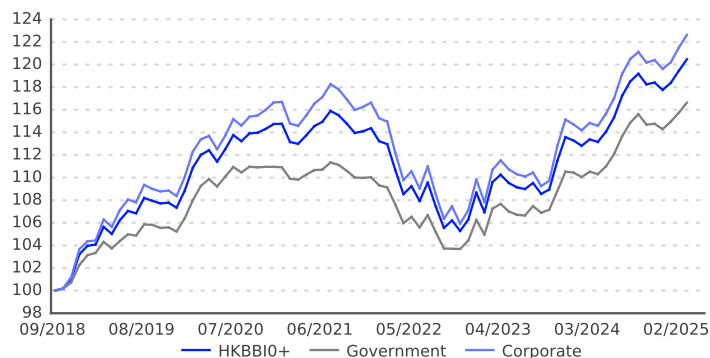
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in HKD)



	Return*	Standard Deviation*
HKBBIO+ in HKD	2.91	3.51
HKBBIO+ in USD	3.00	3.59
HKBBIO+ in EUR	4.15	6.20
HKBBIO+ in GBP	3.16	7.48
HKBBIO+ in JPY	7.45	7.26

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
HKBBIO+	7.59	8.01
Government	7.05	8.00
Corporate	7.88	8.08

* in HKD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	HKD	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.30	2.14	2.47	-2.09	2.04	-0.89	2.49	-2.81	1.39
1 Year	6.26	6.89	7.22	6.87	5.41	4.61	7.00	5.61	1.72
3 Years	2.87	3.10	3.84	4.12	1.73	3.78	3.21	10.52	-1.19
5 Years	1.47	1.39	2.02	1.71	0.40	0.58	1.54	8.22	-1.21

* Not annualized

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)
HONG KONG	109	27.42	27.25	31.92	3.08	3.65	3.41	3.15	32
MTR CORP LTD	47	3.20	3.15	3.69	3.84	7.08	3.67	4.95	46
ASIAN DEVELOPMENT BANK	27	2.25	2.29	2.68	3.76	3.08	3.52	2.88	47
INTERNATIONAL BK FOR RECON & DEV	26	2.23	2.27	2.66	3.66	2.80	3.54	2.60	49
HONG KONG AND CHINA GAS CO LTD	30	2.04	1.91	2.24	3.25	7.78	3.93	5.34	71
SUN HUNG KAI PROPERTIES LTD	35	1.90	1.85	2.17	2.81	2.98	3.91	2.78	88
STANDARD CHARTERED PLC	15	1.79	1.83	2.15	4.06	1.52	3.90	1.22	25
SWIRE PACIFIC LTD	25	1.35	1.31	1.54	2.90	3.66	3.89	3.36	80
BARCLAYS PLC	21	1.23	1.26	1.48	4.45	2.14	4.06	2.00	108
JARDINE MATHESON HOLDINGS LTD	21	1.31	1.26	1.48	3.55	6.11	4.15	5.21	92

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	HKD
Minimum maturity:	At least one month. Fixed-to-floating bonds are removed one month prior to the fixed-to-floating rate start date.
Minimum issue size:	Government: HKD 800 Million Other: HKD 300 Million
Minimum credit quality:	No minimum S&P or Moody's rating requirements, defaulted bonds are excluded
Composition:	HK Dollar-denominated debt issued by governments, agencies and corporations excluding private placements, convertible bonds, fixed-rate perpetual bonds, index-linked notes and certificates of deposits. Contingent capital securities that convert to common equity or suffer principal write-downs based on explicit balance-sheet or regulatory capital pre-specified triggers are excluded. Asset-backed and mortgage-backed securities are excluded.
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business 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 bid-side 6:00 p.m. (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.
Base Date:	September 30, 2018

VENDOR CODES

SBHKBBZL FTSE Hong Kong Broad Bond 0+ Years Index, in HKD terms

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