

FTSE Chinese (Onshore CNY) Broad Bond 0+ Years Index

Multi-Sector | Chinese Yuan

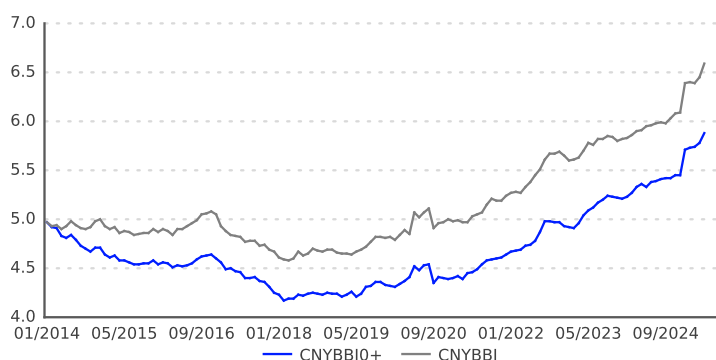
The FTSE Chinese (Onshore CNY) Broad Bond 0+ Years Index (CNYBBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Chinese (onshore CNY) Broad Bond Index (CNYBBI) through to maturity. The CNYBBI measures the performance of the onshore Chinese yuan-denominated fixed-rate government, agency, and corporate debt issued in mainland China. The index includes fixed-rate securities issued by sovereigns, agencies, regional governments, and corporations. Sub-indices are available in any combination of asset class, 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)
CNYBBI0+	2,612	80,904.03	86,645.74	100.00	2.79	6.78	1.71	5.88	14
1-3 Months	57	1,568.10	1,607.75	1.86	2.95	0.15	1.60	0.15	16
3-6 Months	101	2,863.95	2,931.49	3.38	3.06	0.39	1.50	0.39	5
6-9 Months	81	2,128.39	2,168.35	2.50	2.85	0.61	1.55	0.61	11
9-12 Months	110	3,435.95	3,486.47	4.02	2.87	0.88	1.57	0.87	12
0-1 Year	349	9,996.40	10,194.06	11.77	2.93	0.57	1.55	0.56	10
1-3 Years	671	19,393.46	20,021.41	23.11	2.62	1.93	1.59	1.87	13
3-5 Years	408	14,822.36	15,694.70	18.11	2.83	3.97	1.62	3.73	13
5-7 Years	271	10,900.86	11,757.34	13.57	2.87	5.98	1.68	5.46	13
7-10 Years	335	13,421.89	14,301.63	16.51	2.52	8.56	1.77	7.65	13
10+ Years	578	12,369.05	14,676.60	16.94	3.13	21.55	2.04	15.97	19
Government	112	26,315.08	28,196.21	32.54	2.55	6.04	1.54	5.41	-2
Government-Related	1,735	49,269.25	52,995.86	61.16	2.94	7.66	1.79	6.52	20
Corporate	765	5,319.70	5,453.67	6.29	2.63	2.32	1.86	2.17	39
Industrial	152	581.24	596.24	0.69	2.81	4.08	2.14	3.65	64
Utility	80	388.00	401.08	0.46	2.80	4.14	1.94	3.82	43
Finance	533	4,350.46	4,456.35	5.14	2.60	1.92	1.82	1.83	36

* In CNY billions

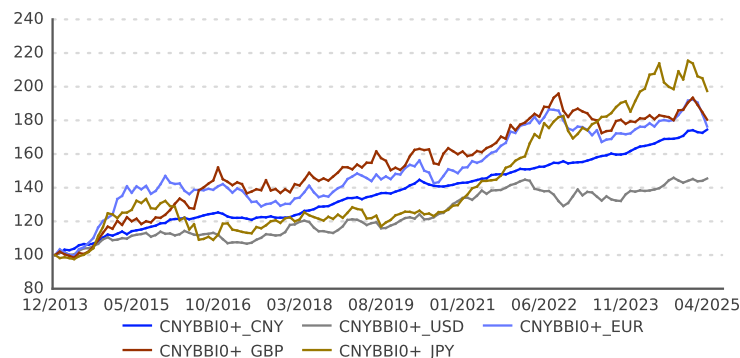
HISTORICAL EFFECTIVE DURATION



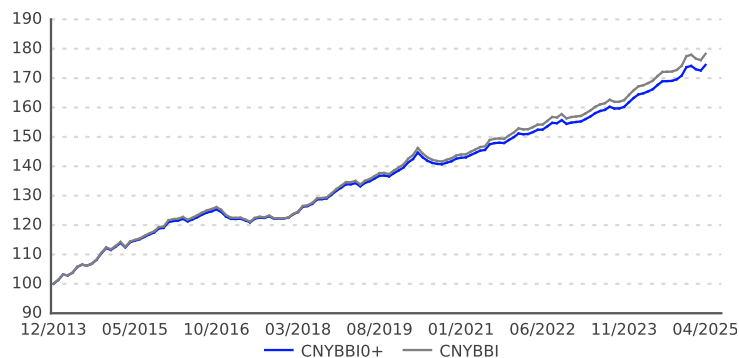
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in CNY)



	Return*	Standard Deviation*
CNYBBI0+ in CNY	5.04	2.20
CNYBBI0+ in USD	3.36	4.75
CNYBBI0+ in EUR	5.13	7.01
CNYBBI0+ in GBP	5.34	7.71
CNYBBI0+ in JPY	6.19	8.66

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
CNYBBI0+	5.04	2.20
CNYBBI	5.23	2.38

* in CNY, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	CNY	USD		EUR		GBP		JPY
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged
YTD*	0.46	0.96	1.27	-8.03	0.66	-5.33	1.31	-8.36
1 Year	5.47	5.16	8.80	-1.09	7.06	-1.42	8.77	-4.68
3 Years	4.80	1.44	7.64	-1.05	5.66	-0.63	7.25	4.74
5 Years	3.82	3.21	4.43	2.45	2.94	2.04	4.14	9.34

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	CNY
Minimum Maturity:	At least one month
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
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.
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:	December 31, 2013

VENDOR CODES

SBCNBBZL	FTSE Chinese (Onshore CNY) Broad Bond 0+ Years Index, in CNY terms
SBCNBBZU	FTSE Chinese (Onshore CNY) Broad Bond 0+ Years Index, in USD terms
SBCNBZUC	FTSE Chinese (Onshore CNY) Broad Bond 0+ Years Index, currency-hedged in USD terms

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