



FTSE Dim Sum (Offshore CNY) Bond Index

Multi-Sector | Chinese Yuan

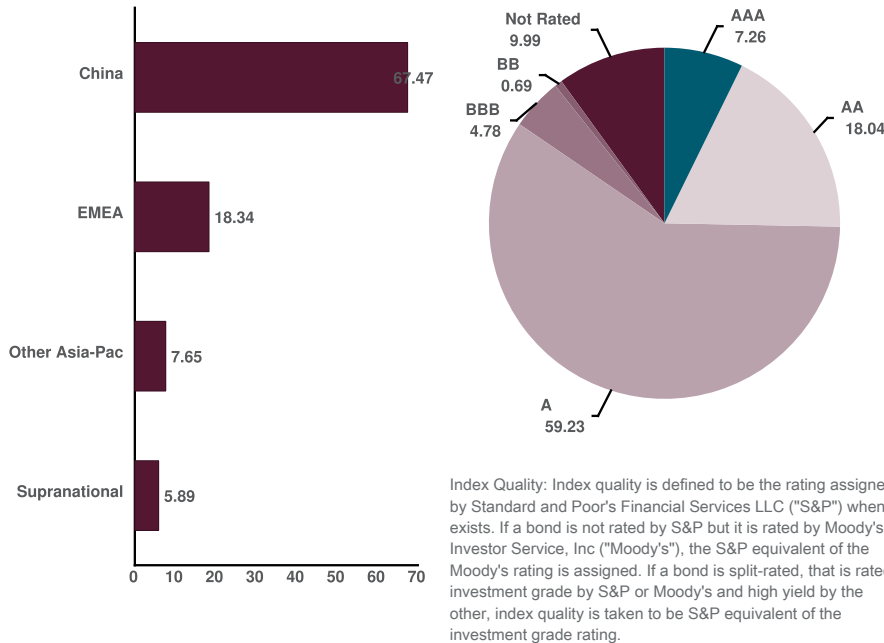
The FTSE Dim Sum (Offshore CNY) Bond Index measures the performance of offshore Chinese Yuan "Dim Sum" bonds issued and settled outside Mainland China. The index covers fixed-rate securities issued by governments, agencies, supranationals, and corporations. Sub-indexes are available in any combination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

INDEX PROFILE

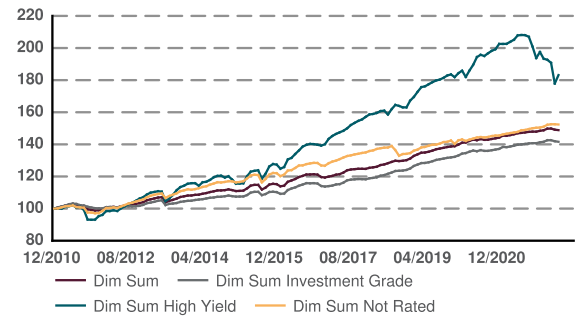
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Dim Sum Bond Index	78	150.34	151.48	100.00	3.24	2.96	3.48	2.72	64
Investment-Grade	68	134.14	135.30	89.32	3.24	2.99	3.39	2.74	55
High-Yield	1	1.20	1.05	0.69	5.85	1.30	18.37	1.15	1,562
Not Rated	9	15.00	15.13	9.99	3.09	2.82	3.26	2.60	44
1-3 Years	47	95.17	95.42	63.00	3.15	1.83	3.51	1.75	75
3-5 Years	22	40.32	40.55	26.77	3.26	3.83	3.45	3.54	50
5-7 Years	4	6.75	6.91	4.56	3.58	5.45	3.50	4.85	47
7-10 Years	3	6.10	6.40	4.23	3.92	9.05	3.39	7.33	25
10+ Years	2	2.00	2.19	1.45	4.15	11.92	3.28	9.40	10
Domestic Sovereign	17	42.14	42.87	28.30	3.03	3.25	2.87	2.98	1
Agency	18	39.00	39.56	26.11	3.18	3.07	3.19	2.84	34
Supranational	5	8.83	8.92	5.89	3.29	1.62	3.42	1.56	69
Corporate	33	50.37	50.12	33.09	3.54	2.77	4.34	2.52	150
Industrial	6	7.68	7.51	4.96	4.31	1.94	6.50	1.83	374
Finance	27	42.69	42.61	28.13	3.40	2.92	3.95	2.64	111

* In RMB billions

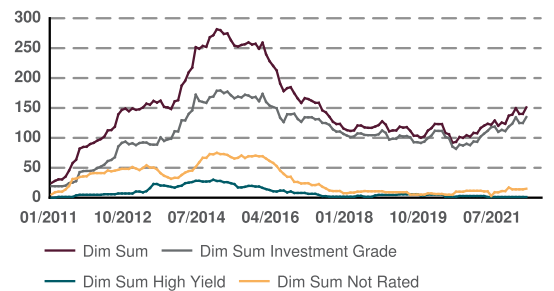
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



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	42.87	28.30	3.03	3.25	2.87	2.98	1
AGRICULTURAL DVLPT BANK OF CHINA	7	16.25	16.47	10.87	3.15	3.10	3.07	2.86	23
CHINA DEVELOPMENT BANK CORP	5	12.50	12.82	8.47	3.35	3.60	3.13	3.28	23
BANK OF CHINA LTD	5	9.50	9.51	6.28	2.89	1.79	3.28	1.70	52
QATAR NATIONAL BANK SAQ	7	8.41	8.40	5.54	3.61	3.09	4.17	2.81	131
HONG KONG	3	7.50	7.53	4.97	2.83	2.98	3.17	2.80	32
NATIONAL BANK OF ABU DHABI PJSC	3	6.50	6.51	4.29	3.36	3.38	3.97	3.07	106
SHENZHEN, CITY OF	3	5.00	4.95	3.27	2.77	3.21	3.16	3.02	28
KFW	2	4.25	4.19	2.76	2.72	2.34	3.52	2.25	72
BANK OF COMMUNICATIONS CO LTD	2	3.80	3.80	2.51	3.19	2.08	3.47	1.99	70

* 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:	Refinitiv
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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