

FTSE Chinese Broad Bond 0-10 Years Diversified Select Index

Broad | CNY

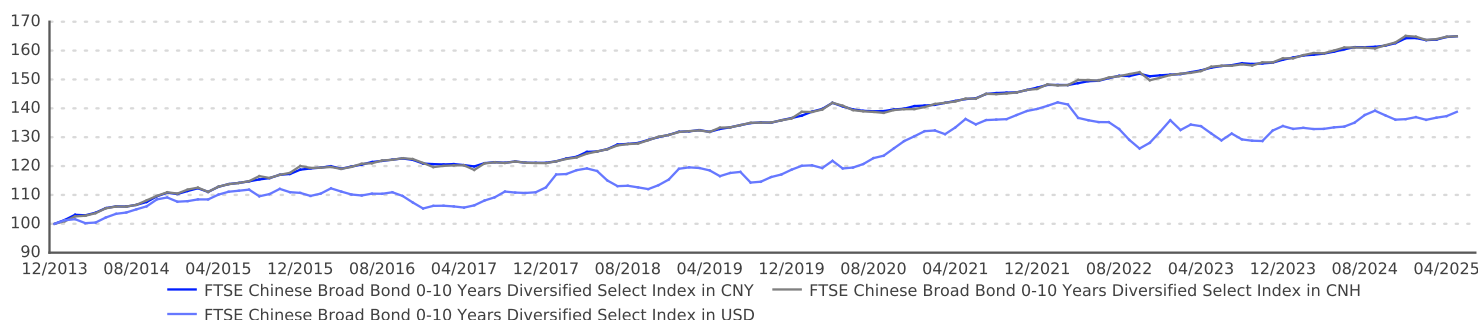
The FTSE Chinese Broad Bond 0-10 Years Diversified Select Index measures the performance of fixed-rate, investment-grade, onshore Chinese Yuan-denominated Interbank bonds, with time-to-maturity less than ten years. The market capitalization-based weights of Government, Agency and Credit sectors in the 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	545	7,088.53	7,335.87	100.00	2.60	3.43	1.71	3.19	18

* In CNY billions

HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
FTSE Chinese Broad Bond 0-10 Years Diversified Select Index in CNY	3.63	1.11
FTSE Chinese Broad Bond 0-10 Years Diversified Select Index in CNH	3.40	1.67
FTSE Chinese Broad Bond 0-10 Years Diversified Select Index in USD	2.58	2.88

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	CNY	CNH	USD
	Unhedged	Unhedged	Unhedged
YTD*	0.42	-0.08	1.86
1 Year	3.34	3.08	4.03
3 Years	3.36	3.27	0.71
5 Years	3.24	3.20	3.10

* 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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