

# FTSE Dim Sum (Offshore CNY) Bond Index

Multi-Sector | Chinese Yuan

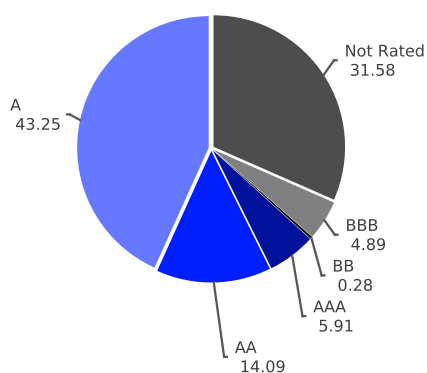
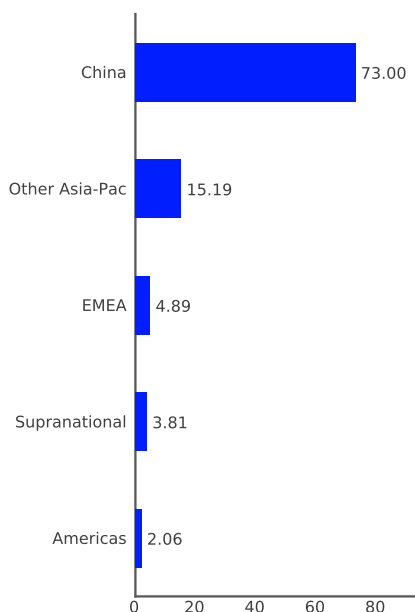
The FTSE Dim Sum (Offshore CNY) Bond Index measures the performance of offshore Chinese Yuan "Dim Sum" bonds issued and settled outside Mainland China. The index covers fixed-rate securities issued by governments, agencies, supranationals, and corporations. Sub-indices are available in any combination 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)
<b>DIMSUM</b>	<b>202</b>	<b>427.35</b>	<b>434.96</b>	<b>100.00</b>	<b>3.15</b>	<b>3.75</b>	<b>2.80</b>	<b>3.30</b>	<b>90</b>
Investment-Grade	113	290.26	296.35	68.13	2.79	4.43	2.34	3.84	40
High-Yield	1	1.21	1.23	0.28	4.00	1.63	3.99	1.53	221
Not Rated	88	135.89	137.38	31.58	3.90	2.31	3.80	2.16	196
1-3 Years	142	279.85	283.84	65.26	3.33	1.94	3.00	1.83	117
3-5 Years	30	84.33	85.79	19.72	2.70	4.11	2.37	3.84	45
5-7 Years	6	11.08	11.75	2.70	3.36	6.06	2.48	4.86	36
7-10 Years	17	41.70	42.84	9.85	2.76	9.03	2.47	7.95	31
10+ Years	7	10.40	10.75	2.47	3.14	25.75	2.89	17.42	40
Domestic Sovereign	23	106.50	108.88	25.03	2.46	3.94	1.92	3.62	1
Agency	19	35.70	36.80	8.46	2.95	4.28	2.32	3.64	41
Supranational	12	16.25	16.59	3.81	2.64	3.61	2.24	3.37	34
Corporate	116	204.00	206.51	47.48	3.75	3.18	3.57	2.75	168
Industrial	67	121.61	122.74	28.22	4.03	3.28	3.92	2.90	205
Utility	1	1.78	1.83	0.42	4.00	1.56	3.27	1.47	147
Finance	48	80.62	81.94	18.84	3.31	3.07	3.04	2.54	113

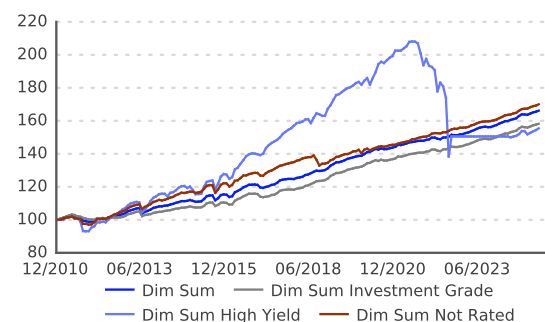
\* In RMB billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

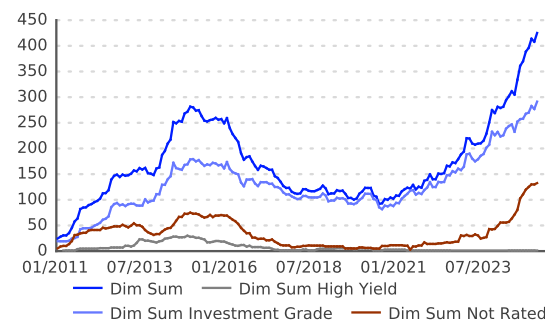


**Index Quality:** Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc. ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

## 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	23	106.50	108.88	25.03	2.46	3.94	1.92	3.62	1
HONG KONG	18	48.20	49.45	11.37	2.84	6.74	2.43	5.53	42
SHENZHEN, CITY OF	7	13.70	13.89	3.19	2.55	3.12	2.16	2.94	28
HAITONG SECURITIES CO LTD	4	11.30	11.57	2.66	3.34	1.42	2.65	1.36	84
BANK OF CHINA LTD	7	10.50	10.63	2.44	2.82	1.64	2.35	1.59	54
BAIDU INC	2	10.00	9.99	2.30	2.77	6.20	2.82	5.59	80
CHINA DEVELOPMENT BANK CORP	5	8.80	9.16	2.11	3.32	2.98	2.17	2.80	31
GUANGDONG PROVINCE, PEOPLE S GOV	6	8.50	8.52	1.96	2.20	2.27	2.15	2.20	31
ALIBABA GROUP HOLDING LTD	2	7.50	7.58	1.74	2.90	6.33	2.89	5.60	87
CHINA COMM CNSTRTN GROUP LTD	3	7.10	7.16	1.65	2.76	2.43	2.64	2.33	80

\* 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
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, 2010

VENDOR CODES

Bloomberg	SBI <GO>; SBBI <GO>	Reuters	
Dim Sum	RMB: SBDSBIL; USD: SBDSBIU; HKD: SBDSBIH <INDEX>	Dim Sum	RMB: .SBDSBIL; USD: .SBDSBIU; HKD: .SBDSBIH
Dim Sum IG	RMB: SBDSIGL; USD: SBDSIGU; HKD: SBDSIGH <INDEX>	Dim Sum IG	RMB: .SBDSIGL; USD: .SBDSIGU; HKD: .SBDSIGH
Dim Sum HY	RMB: SBDSHYL; USD: SBDSHYU; HKD: SBDSHYH <INDEX>	Dim Sum HY	RMB: .SBDSHYL; USD: .SBDSHYU; HKD: .SBDSHYH

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