

FTSE Dim Sum (Offshore CNY) Bond Index

Multi-Sector | Chinese Yuan

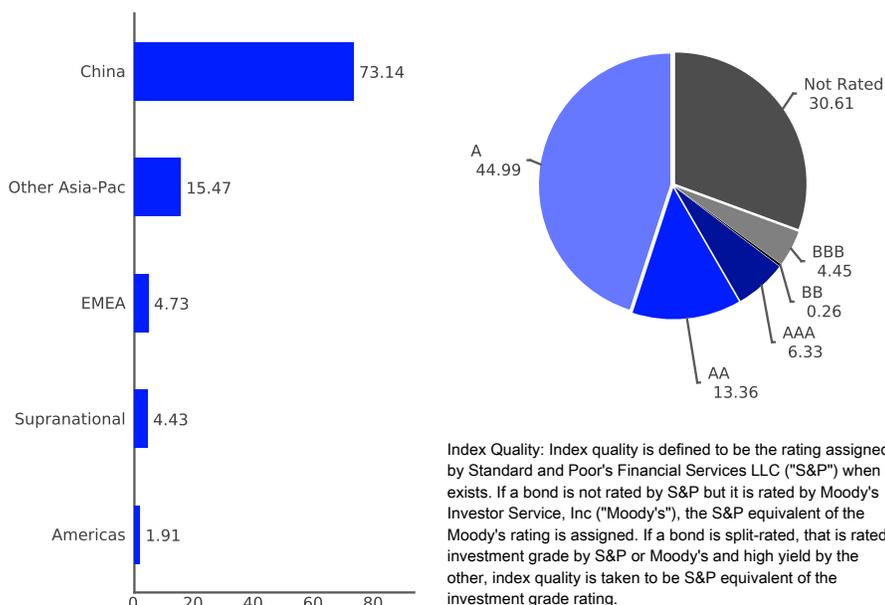
The FTSE Dim Sum (Offshore CNY) Bond Index measures the performance of offshore Chinese Yuan "Dim Sum" bonds issued and settled outside Mainland China. The index covers fixed-rate securities issued by governments, agencies, supranationals, and corporations. Sub-indices are available in any combination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

INDEX PROFILE

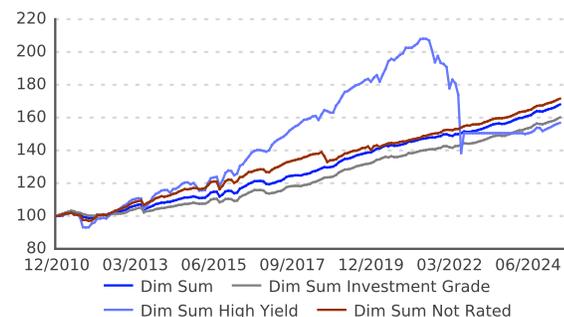
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
DIMSUM	217	461.70	472.81	100.00	3.09	3.67	2.58	3.26	93
Investment-Grade	121	317.77	326.85	69.13	2.69	4.33	2.05	3.79	37
High-Yield	1	1.21	1.21	0.26	4.00	1.46	3.83	1.41	226
Not Rated	95	142.72	144.74	30.61	3.95	2.23	3.77	2.08	220
1-3 Years	151	301.53	306.87	64.90	3.28	1.90	2.78	1.79	122
3-5 Years	33	93.00	95.37	20.17	2.60	4.03	2.10	3.77	46
5-7 Years	6	11.08	11.90	2.52	3.36	5.90	2.27	4.73	33
7-10 Years	19	44.20	46.06	9.74	2.74	8.93	2.28	7.88	33
10+ Years	8	11.90	12.61	2.67	3.01	24.24	2.64	16.91	44
Domestic Sovereign	26	125.00	128.79	27.24	2.37	3.83	1.66	3.55	1
Agency	17	32.70	33.97	7.18	2.99	4.41	2.04	3.78	37
Supranational	14	20.45	20.94	4.43	2.50	3.81	1.96	3.55	30
Corporate	125	214.66	218.27	46.17	3.73	3.09	3.45	2.68	182
Industrial	73	129.89	132.01	27.92	4.02	3.06	3.76	2.73	216
Utility	1	1.78	1.80	0.38	4.00	1.39	3.44	1.34	188
Finance	51	82.99	84.46	17.86	3.27	3.16	2.95	2.63	129

* In RMB billions

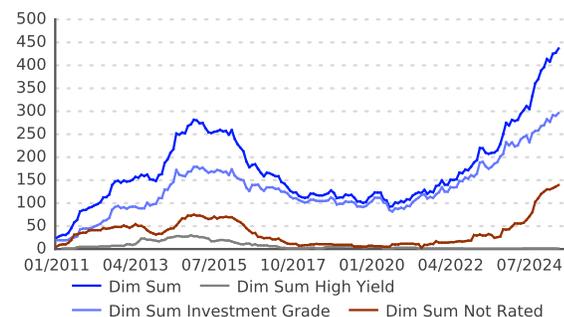
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



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	26	125.00	128.79	27.24	2.37	3.83	1.66	3.55	1
HONG KONG	21	52.20	54.26	11.48	2.77	6.46	2.07	5.39	33
SHENZHEN, CITY OF	7	13.70	13.92	2.94	2.55	2.95	1.98	2.78	37
BAIDU INC	2	10.00	10.06	2.13	2.77	6.03	2.78	5.42	103
BANK OF CHINA LTD	6	9.50	9.71	2.05	2.79	1.53	1.93	1.48	38
CHINA DEVELOPMENT BANK CORP	5	8.80	9.24	1.95	3.32	2.81	1.86	2.66	26
GUANGDONG PROVINCE, PEOPLE S GOV	6	8.50	8.58	1.82	2.20	2.11	1.96	2.04	39
ALIBABA GROUP HOLDING LTD	2	7.50	7.54	1.60	2.90	6.16	2.79	5.51	104
JINAN, CITY OF	4	7.24	7.43	1.57	3.77	2.50	3.19	2.32	162
CHINA COMM CNSTRN GROUP LTD	3	7.10	7.19	1.52	2.76	2.27	2.48	2.17	93

* 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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