



# FTSE Dim Sum (Offshore CNY) Bond 0+ Years Index

Multi-Sector | Chinese Yuan

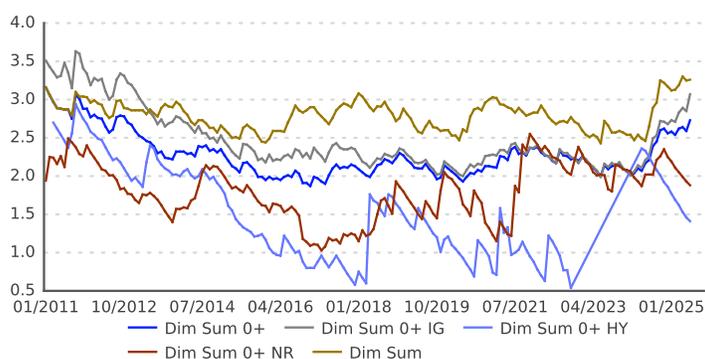
The FTSE Dim Sum (Offshore CNY) Bond 0+ Years Index (Dim Sum 0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Dim Sum (Offshore CNY) Bond Index through to maturity. The FTSE Dim Sum (Offshore CNY) Bond Index measures the performance of offshore Chinese Yuan "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

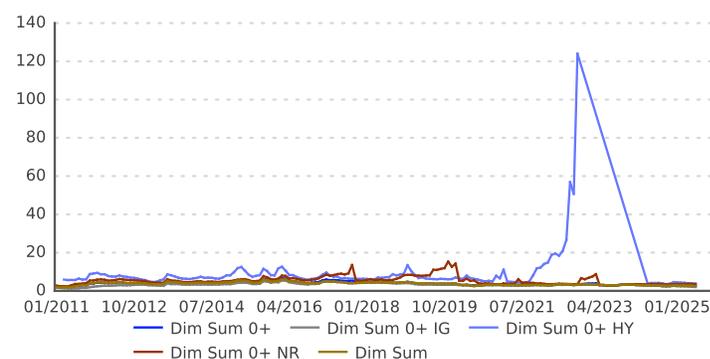
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>Dim Sum 0+</b>	<b>271</b>	<b>573.70</b>	<b>586.32</b>	<b>100.00</b>	<b>3.04</b>	<b>3.06</b>	<b>2.44</b>	<b>2.73</b>	<b>82</b>
Investment Grade	164	408.92	419.30	71.51	2.72	3.48	1.99	3.07	35
Not Rated	106	163.56	165.81	28.28	3.82	2.01	3.56	1.88	200
1-3 Months	11	21.00	21.42	3.65	3.09	0.18	1.96	0.18	47
3-6 Months	20	40.94	41.42	7.07	2.88	0.35	1.91	0.35	41
6-9 Months	13	15.25	15.49	2.64	2.84	0.65	1.72	0.65	20
9-12 Months	10	34.80	35.17	6.00	2.64	0.85	1.81	0.84	27
0-1 Year	54	111.99	113.52	19.36	2.84	0.51	1.86	0.51	35
1-3 Years	151	301.53	306.87	52.34	3.28	1.90	2.78	1.79	122
3-5 Years	33	93.00	95.37	16.27	2.60	4.03	2.10	3.77	46
5-7 Years	6	11.08	11.90	2.03	3.36	5.90	2.27	4.73	33
7-10 Years	19	44.20	46.06	7.86	2.74	8.93	2.28	7.88	33
10+ Years	8	11.90	12.61	2.15	3.01	24.24	2.64	16.91	44
Government	48	194.00	199.65	34.05	2.43	3.84	1.72	3.48	6
SSA**	74	119.60	122.19	20.84	2.71	2.70	1.96	2.46	36
Corporate	149	260.10	264.48	45.11	3.64	2.63	3.21	2.29	161
Industrial	75	133.39	135.56	23.12	4.00	2.99	3.72	2.66	212
Utility	1	1.78	1.80	0.31	4.00	1.39	3.44	1.34	188
Finance	73	124.93	127.13	21.68	3.25	2.26	2.66	1.91	105

\* In RMB billions

## HISTORICAL EFFECTIVE DURATION

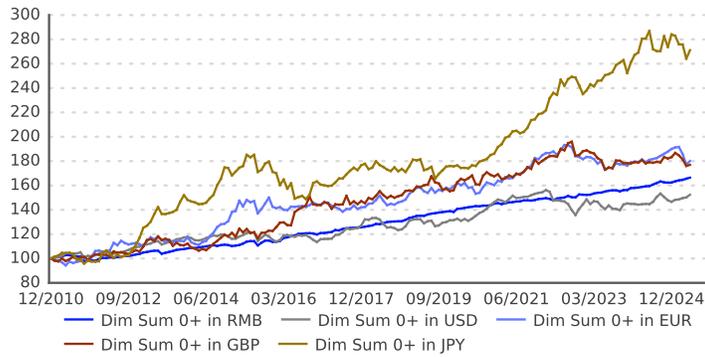


## HISTORICAL YIELD TO MATURITY

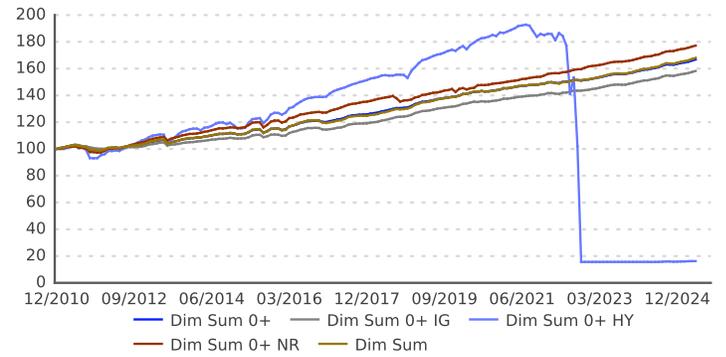


\*\* Supranational, Sub-sovereign and Agency

**HISTORICAL INDEX LEVEL (By Currency)**



**HISTORICAL INDEX LEVEL (By Sector, in USD)**



	Return*	Standard Deviation*		Return*	Standard Deviation*
Dim Sum 0+ in RMB	3.60	2.33	Dim Sum 0+	3.60	2.33
Dim Sum 0+ in USD	2.97	5.24	Dim Sum 0+ IG	3.22	2.04
Dim Sum 0+ in EUR	4.17	6.95	Dim Sum 0+ HY	-13.30	26.82
Dim Sum 0+ in GBP	4.04	7.42	Dim Sum 0+ NR	4.03	2.81
Dim Sum 0+ in JPY	7.16	8.92	Dim Sum	3.65	2.54

\* Annualized Since Inception (in %)

\* in RMB, Annualized Since Inception (in %)

**ANNUALIZED RETURNS (in %)**

	RMB	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.97	3.95	2.81	-5.18	2.02	-3.46	2.83	-4.56	1.04
1 Year	4.25	5.21	6.94	0.61	5.09	-0.66	6.84	-3.39	1.91
3 Years	3.60	1.03	5.83	-0.90	3.81	-1.22	5.41	4.97	0.84
5 Years	3.18	3.07	3.42	2.65	1.86	1.29	3.10	9.27	0.27

\* Not annualized

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

Coupon:	Fixed-rate (excludes zero-coupon)
Currency:	Denominated and settled in RMB
Minimum Maturity:	At least one month
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, 2005

**VENDOR CODES**

SBDSBIZL	FTSE Dim Sum (Offshore CNY) Bond 0+ Years Index, in RMB terms
SBDSBIZU	FTSE Dim Sum (Offshore CNY) Bond 0+ Years Index, in USD terms

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