



# FTSE Chinese (Onshore CNY) Green Bond Index

Multi-Sector | Chinese Yuan

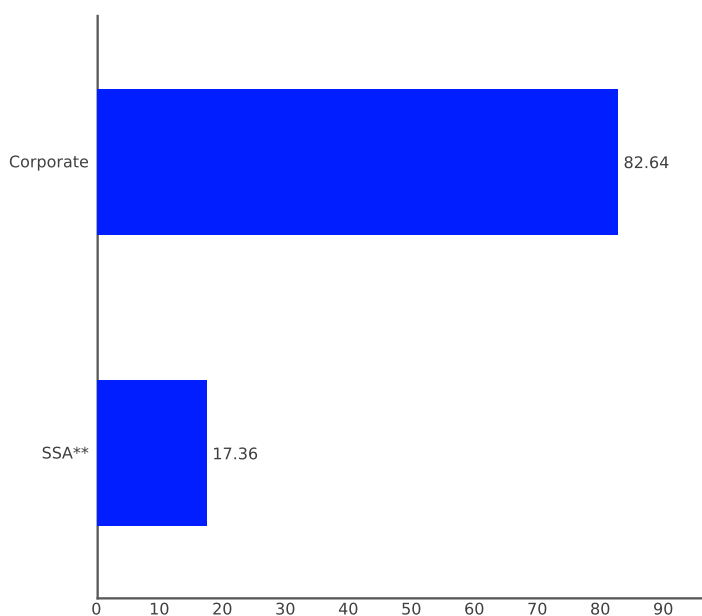
The FTSE Chinese (Onshore CNY) Green Bond Index measures the performance of the onshore Chinese yuan-denominated, fixed-rate governments, agencies and corporate debt issued in mainland China that are labelled “green”. A labelled green bond is a bond whose proceeds is specifically earmarked for projects that have environmental and/or climate benefit and have been labelled as green by the issuer. The FTSE Chinese (Onshore CNY) Green Bond Index captures all labelled green bonds in the China bond market that satisfy the fixed income criteria outlined in the Rulebook.

## INDEX PROFILE

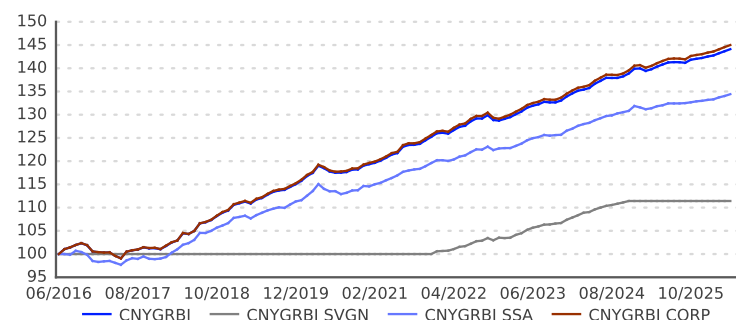
| Description    | # of Issues | Par Amount*     | Market Value*   | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|----------------|-------------|-----------------|-----------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| <b>CNYGRBI</b> | <b>373</b>  | <b>1,226.07</b> | <b>1,248.30</b> | <b>100.00</b>     | <b>1.95</b>        | <b>2.95</b>          | <b>1.58</b>           | <b>2.67</b>        | <b>31</b> |
| 1-3 Years      | 251         | 997.38          | 1,012.38        | 81.10             | 1.85               | 1.97                 | 1.49                  | 1.90               | 28        |
| 3-5 Years      | 70          | 137.54          | 139.98          | 11.21             | 2.05               | 4.03                 | 1.71                  | 3.66               | 37        |
| 5-7 Years      | 14          | 21.38           | 22.71           | 1.82              | 3.51               | 6.04                 | 2.71                  | 4.79               | 116       |
| 7-10 Years     | 23          | 40.00           | 41.15           | 3.30              | 2.33               | 8.83                 | 2.08                  | 7.66               | 43        |
| 10+ Years      | 15          | 29.77           | 32.08           | 2.57              | 3.07               | 20.55                | 2.54                  | 14.73              | 46        |
| SSA**          | 16          | 214.37          | 216.69          | 17.36             | 1.62               | 3.02                 | 1.42                  | 2.75               | 15        |
| Corporate      | 357         | 1,011.70        | 1,031.61        | 82.64             | 2.02               | 2.93                 | 1.62                  | 2.66               | 35        |

\* In CNY billions

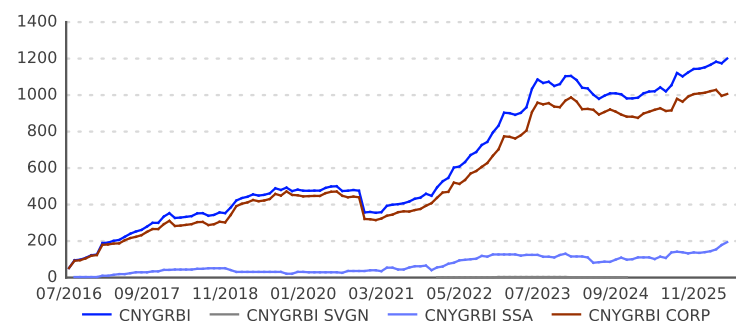
## ASSET CLASS AND MATURITY COMPOSITION (Market Weight %)



## HISTORICAL INDEX LEVEL (Unhedged)



## PAR AMOUNT (In CNY billions)



\*\* Supranational, Sub-sovereign and Agency

**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) |
|----------------------------------|-------------|-------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| AGRICULTURAL DVLPT BANK OF CHINA | 4           | 114.00      | 114.83        | 9.20              | 1.57               | 1.86                 | 1.36                  | 1.81               | 15        |
| CHINA DEVELOPMENT BANK CORP      | 9           | 87.50       | 88.51         | 7.09              | 1.56               | 2.19                 | 1.38                  | 2.13               | 15        |
| CHINA THREE GORGES CORP          | 35          | 70.40       | 73.36         | 5.88              | 2.37               | 6.66                 | 1.74                  | 5.59               | 28        |
| AGRICULTURAL BANK OF CHINA LTD   | 3           | 65.00       | 65.97         | 5.28              | 1.93               | 2.03                 | 1.42                  | 1.97               | 20        |
| CHINA CONSTRUCTION BANK CORP     | 3           | 64.00       | 65.11         | 5.22              | 1.72               | 2.01                 | 1.40                  | 1.94               | 19        |
| INDUSTRIAL BANK CO LTD           | 2           | 50.00       | 50.62         | 4.05              | 1.68               | 1.94                 | 1.43                  | 1.89               | 22        |
| BANK OF CHINA LTD                | 3           | 40.00       | 40.53         | 3.25              | 1.75               | 2.49                 | 1.48                  | 2.23               | 22        |
| CHINA SOUTHERN POWER GRID CO LTD | 19          | 36.70       | 37.33         | 2.99              | 1.89               | 4.19                 | 1.65                  | 3.98               | 29        |
| BANK OF COMMUNICATIONS CO LTD    | 5           | 36.50       | 36.88         | 2.95              | 1.73               | 2.10                 | 1.44                  | 2.04               | 22        |
| INDUSTRIAL AND COMMERCIAL BANK O | 3           | 31.50       | 31.86         | 2.55              | 1.70               | 1.91                 | 1.47                  | 1.64               | 24        |

\* In CNY billions

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

|                             |  |
|-----------------------------|--|
| Coupon:                     | Fixed-rate, fixed-to-floating rate and zero-coupon   |
| Currency:                   | CNY  |
| Minimum Maturity:           | At least one year; Fixed-to-floating bonds are removed one year prior to the fixed-to-floating rate start date   |
| Minimum Issue Size:         | CNY 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:                | Securities excluded: Pure-play bonds, asset-backed and mortgage-backed securities, private placements, bond issued primarily for the retail market, inflation-linked bonds and convertibles  |
| Issuing Market:             | China Interbank Bond Market, Shanghai Stock Exchange, Shenzhen Stock Exchange  |
| 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.<br>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:                  | June 30, 2016  |

**VENDOR CODES**

|                               |                  |         |          |
|-------------------------------|------------------|---------|----------|
| Bloomberg SBI <GO>; SBBI <GO> |                  | Reuters |          |
| CNYGRBI                       | CFIICGRB <INDEX> | CNYGRBI | CFIICGRB |

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"), (6) FTSE EU SAS ("FTSE EU"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, FTSE EU and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors. FTSE International Limited is authorised as a Benchmark Administrator and regulated in the United Kingdom (UK) by the Financial Conduct Authority ("FCA") according to the UK Benchmark Regulation, FCA Reference Number 796803. FTSE EU SAS is authorised as Benchmark Administrator and regulated in the European Union (EU) by the Autorité des Marchés Financiers ("AMF") according to the EU Benchmark Regulation.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

The information contained in this report should not be considered "research" as defined in recital 28 of the Commission Delegated Directive (EU) 2017/593 of 7 April 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council ("MiFID II") and is provided for no fee.