

FTSE Chinese (Onshore CNY) Green Bond Index

Multi-Sector | Chinese Yuan

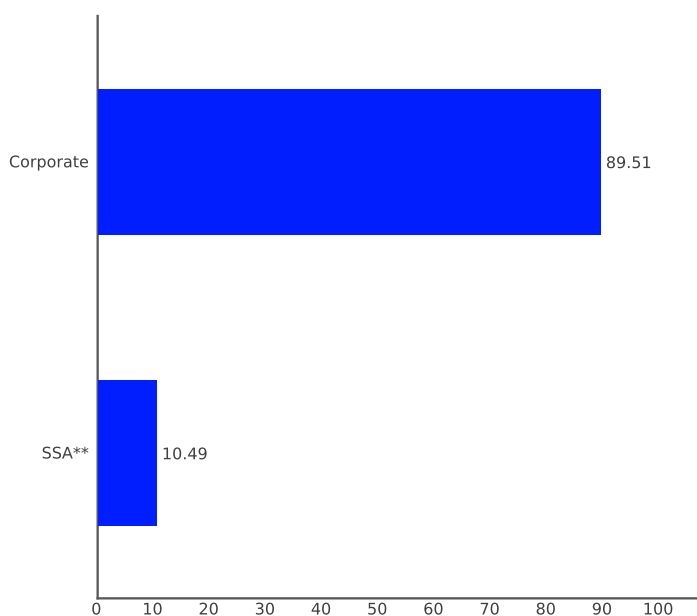
The FTSE Chinese (Onshore CNY) Green Bond Index measures the performance of the onshore Chinese yuan-denominated, fixed-rate governments, agencies and corporate debt issued in mainland China that are labelled “green”. A labelled green bond is a bond whose proceeds is specifically earmarked for projects 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

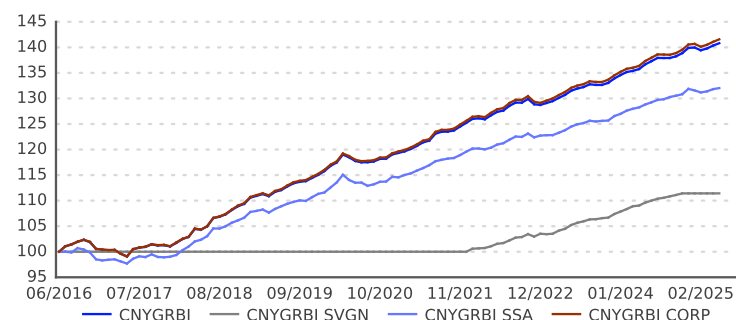
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNYGRBI	358	1,020.50	1,045.24	100.00	2.37	2.96	1.82	2.71	32
1-3 Years	263	839.83	856.98	81.99	2.31	2.05	1.73	1.98	24
3-5 Years	53	111.87	113.95	10.90	2.29	4.15	2.06	3.80	58
5-7 Years	9	11.56	12.24	1.17	3.39	6.26	2.62	5.51	101
7-10 Years	19	31.47	33.31	3.19	3.09	8.57	2.54	7.11	81
10+ Years	14	25.77	28.75	2.75	3.31	19.09	2.57	13.85	70
SSA**	17	107.54	109.69	10.49	1.92	2.38	1.50	2.27	0
Corporate	341	912.96	935.55	89.51	2.42	3.03	1.86	2.76	36

* In CNY billions

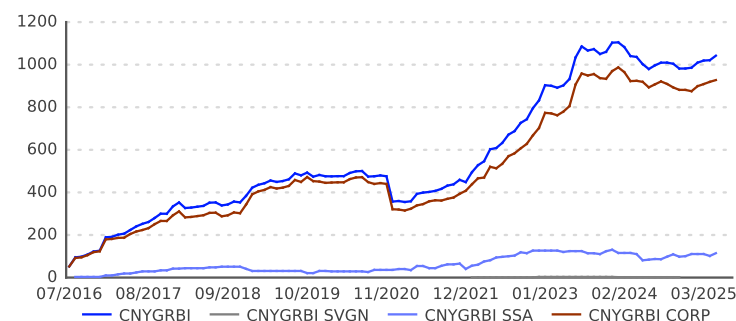
ASSET CLASS AND MATURITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL (Unhedged)



PAR AMOUNT (In CNY billions)



** Supranational, Sub-sovereign and Agency

lseg.com/ftse-russell

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)
INDUSTRIAL AND COMMERCIAL BANK O	5	90.00	92.18	8.82	2.35	1.90	1.55	1.79	6
CHINA THREE GORGES CORP	34	67.90	71.64	6.85	2.65	7.12	1.86	5.95	25
AGRICULTURAL BANK OF CHINA LTD	4	68.00	68.95	6.60	1.97	2.96	1.65	2.84	14
INDUSTRIAL BANK CO LTD	2	53.00	53.92	5.16	2.12	2.07	1.62	1.98	14
CHINA DEVELOPMENT BANK CORP	6	45.87	46.62	4.46	1.94	2.01	1.52	1.94	4
BANK OF COMMUNICATIONS CO LTD	6	41.00	41.32	3.95	1.87	2.85	1.66	2.74	16
AGRICULTURAL DVLPT BANK OF CHINA	5	38.30	38.86	3.72	1.76	2.18	1.46	2.11	-3
CHINA HUANENG GROUP	22	27.40	28.17	2.70	2.55	2.22	1.88	2.11	39
BANK OF JIANGSU CO LTD	5	25.00	25.42	2.43	2.34	1.83	1.70	1.78	22
CITIC GROUP CORPORATION	2	25.00	25.35	2.43	1.78	2.34	1.68	2.24	19

* 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. 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

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