

FTSE Chinese (Onshore CNY) Internationally-Aligned Green Bond Index

Multi-Sector | Chinese Yuan

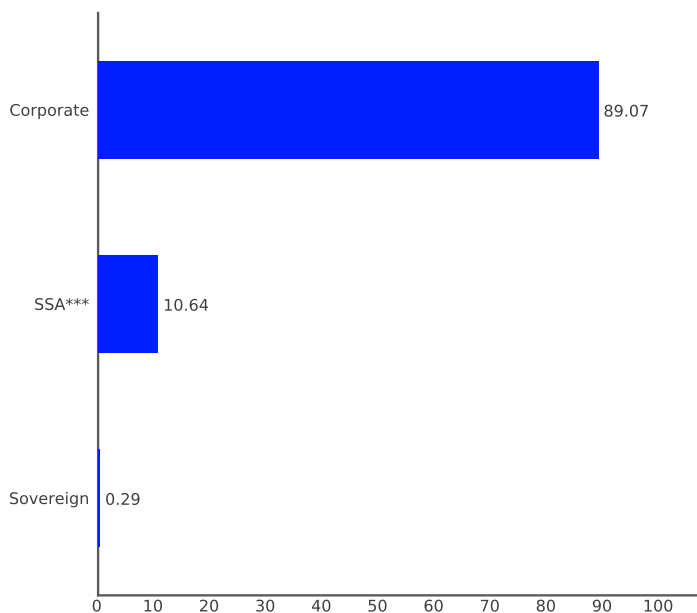
The FTSE Chinese (Onshore CNY) Internationally-Aligned Green Bond Index measures the performance of the onshore Chinese yuan-denominated, fixed-rate governments, agencies and corporate debt issued in mainland China that are labelled “green” and whose use of proceeds have been mapped against the Climate Bonds Initiative use of proceeds taxonomy**. 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.

INDEX PROFILE

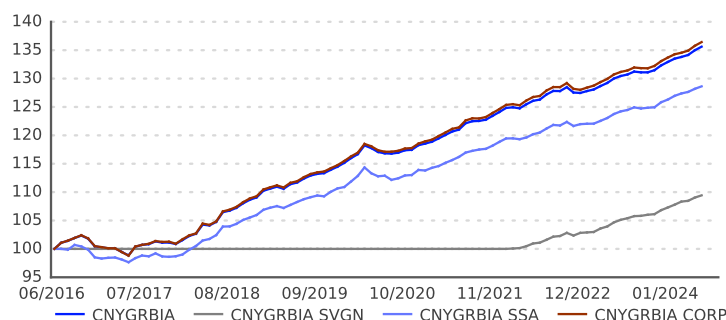
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNYGRBIA	201	706.31	725.66	100.00	2.78	2.53	2.10	2.30	39
1-3 Years	163	639.22	655.08	90.27	2.75	1.95	2.06	1.89	39
3-5 Years	22	41.60	42.92	5.91	2.78	3.77	2.26	3.36	40
7-10 Years	8	10.83	11.63	1.60	3.41	8.28	2.72	6.01	52
10+ Years	8	14.67	16.04	2.21	3.39	19.80	2.82	13.65	55
Sovereign	1	2.00	2.07	0.29	3.75	1.38	2.86	1.33	127
SSA***	8	75.04	77.22	10.64	2.45	2.59	1.84	2.41	13
Corporate	192	629.27	646.38	89.07	2.81	2.52	2.13	2.29	42

* In CNY billions

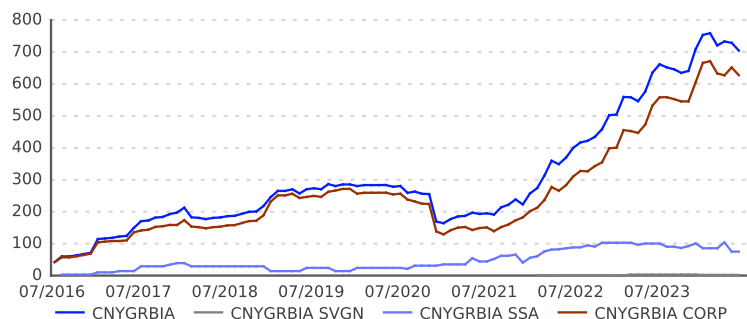
ASSET CLASS AND MATURITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL (Unhedged)



PAR AMOUNT (In CNY billions)

** Please refer to <https://www.climatebonds.net/standard/taxonomy> for more detail on the Climate Bonds Taxonomy.

*** Supranational, Sub-sovereign and Agency

Source: FTSE Russell as of June 30, 2024. Past performance is no guarantee of future results.

Returns shown prior to June 30, 2016 reflect hypothetical historical performance.

Please see the end for important legal disclosures.

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	3	60.00	61.81	8.52	2.68	2.33	1.93	2.22	20
BANK OF CHINA LTD	2	60.00	61.40	8.46	2.79	1.67	1.90	1.62	26
INDUSTRIAL BANK CO LTD	2	50.00	50.88	7.01	2.72	1.88	1.93	1.82	26
BANK OF COMMUNICATIONS CO LTD	4	48.00	49.04	6.76	2.75	1.89	1.92	1.82	25
CHINA DEVELOPMENT BANK CORP	4	47.87	49.01	6.75	2.41	1.93	1.78	1.85	10
CHINA THREE GORGES CORP	18	35.30	37.03	5.10	2.84	7.64	2.20	6.06	27
SHANGHAI PUDONG DEVELOPMENT BANK	1	30.00	30.66	4.22	2.79	1.74	1.91	1.68	26
AGRICULTURAL BANK OF CHINA LTD	3	23.00	23.67	3.26	2.54	1.89	1.93	1.80	27
BANK OF JIANGSU CO LTD	4	23.00	23.35	3.22	2.37	2.72	2.04	2.60	26
PING AN BANK CO LTD	1	20.00	20.46	2.82	2.45	1.36	1.89	1.32	29

* 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:	Refinitiv
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

CNYGRBIA

CFIICGIA <INDEX>

CNYGRBIA

CFIICGIA

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