



FTSE Chinese (Onshore CNY) Green Bond Index

Multi-Sector | Renminbi

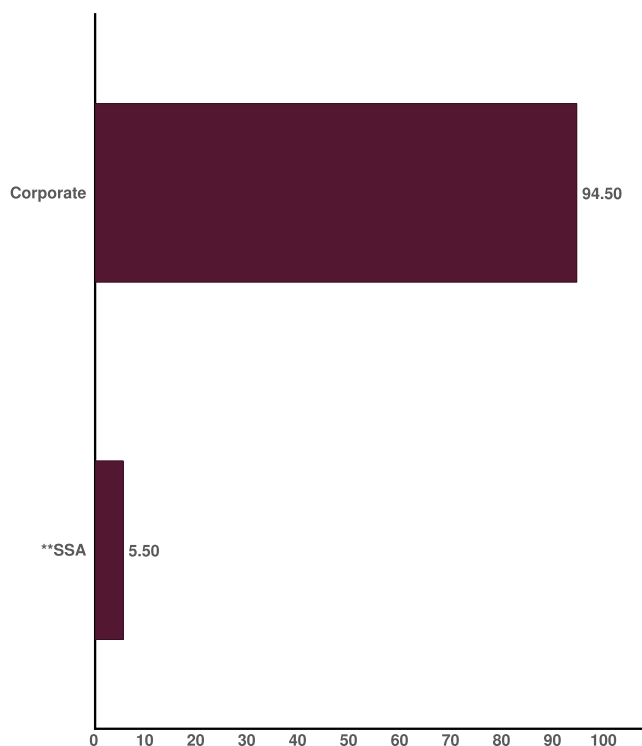
The FTSE Chinese (Onshore CNY) Green Bond Index measures the performance of the onshore Chinese yuan-denominated, fixed-rate governments, agencies and corporate debt issued in mainland China that are labelled “green”. A labelled green bond is a bond whose proceeds is specifically earmarked for projects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

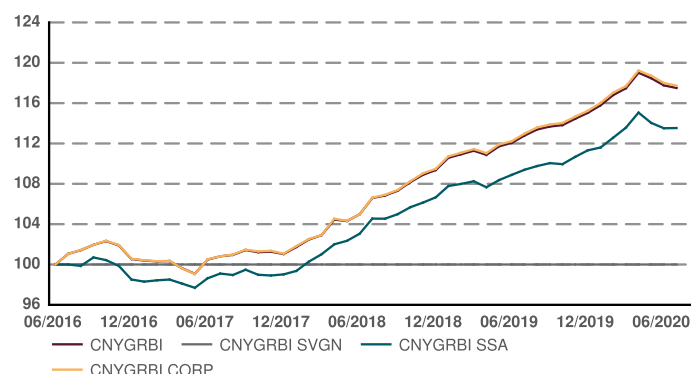
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNYGRBI	178	474.39	488.54	100.00	3.95	2.94	3.44	2.34	98
1-3 Years	101	344.02	353.84	72.43	3.78	1.68	3.18	1.58	81
3-5 Years	51	87.47	90.11	18.45	4.32	4.01	4.03	3.36	144
5-7 Years	5	7.50	7.61	1.56	3.82	5.92	4.00	5.11	116
7-10 Years	11	15.40	15.98	3.27	4.54	8.58	4.31	5.38	153
10+ Years	10	20.00	21.00	4.30	4.71	14.47	4.39	7.36	138
**SSA	4	26.00	26.85	5.50	3.67	1.92	2.71	1.84	27
Corporate	174	448.39	461.70	94.50	3.96	3.00	3.48	2.37	102

* In CNY billions

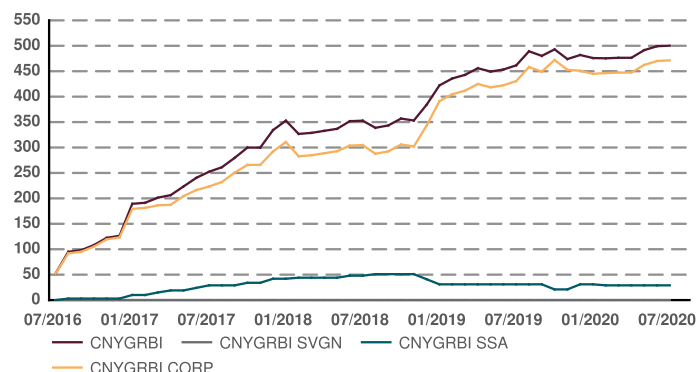
ASSET CLASS AND MATURITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL (Unhedged)



PAR AMOUNT (In CNY billions)



** Supranational, Sub-sovereign and Agency

Source: FTSE Russell as of July 31, 2020. 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 BANK CO LTD	4	100.00	103.26	21.14	3.75	1.43	2.91	1.35	58
CHINA THREE GORGES CORP	13	33.00	34.00	6.96	3.77	4.66	3.38	3.83	76
CHINA DEVELOPMENT BANK CORP	3	25.00	25.82	5.29	3.69	1.94	2.71	1.83	26
BANK OF COMMUNICATIONS CO LTD	1	20.00	20.53	4.20	3.25	1.31	2.88	1.24	57
SASAC OF WUHAN MUNICIPAL GOVERNMENT	9	17.13	18.17	3.72	4.58	12.76	4.07	5.76	121
CHINA GUODIAN CORP	5	13.52	13.94	2.85	4.02	3.06	3.70	2.62	119
GUANGZHOU METRO CORP	7	13.00	13.18	2.70	3.51	4.15	3.55	3.19	98
BEIJING INFRASTRUCTURE INV CO LTD	5	10.00	10.44	2.14	4.37	2.43	3.71	2.26	121
BANK OF JIANGSU CO LTD	1	10.00	10.19	2.09	3.60	1.73	3.03	1.64	61
NANJING METRO GROUP CO LTD	4	9.80	9.89	2.03	3.62	4.33	3.74	3.88	108

* In CNY billions

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate and fixed-to-floating
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 requirements, defaulted bonds are excluded
Composition:	Securities included: Government bonds, government sponsored bonds, regional government bonds, and corporate bonds Policy Bank: bonds issued by the China Development Bank, the Agricultural Development Bank of China, and the Export-Import Bank of China Others: callable, puttable and perpetual Securities excluded: Asset-backed and mortgage-backed securities, private placements, convertibles
Issuing Market:	China Interbank Bond Market, Shanghai Stock Exchange, Shenzhen Stock Exchange
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Cash Reinvestment Rate:	At daily average of the local currency savings deposit rate published by the People's Bank of China, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period.
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.

VENDOR CODES

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

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