



FTSE Chinese (Onshore CNY) Green Bond Index

Multi-Sector | Renminbi

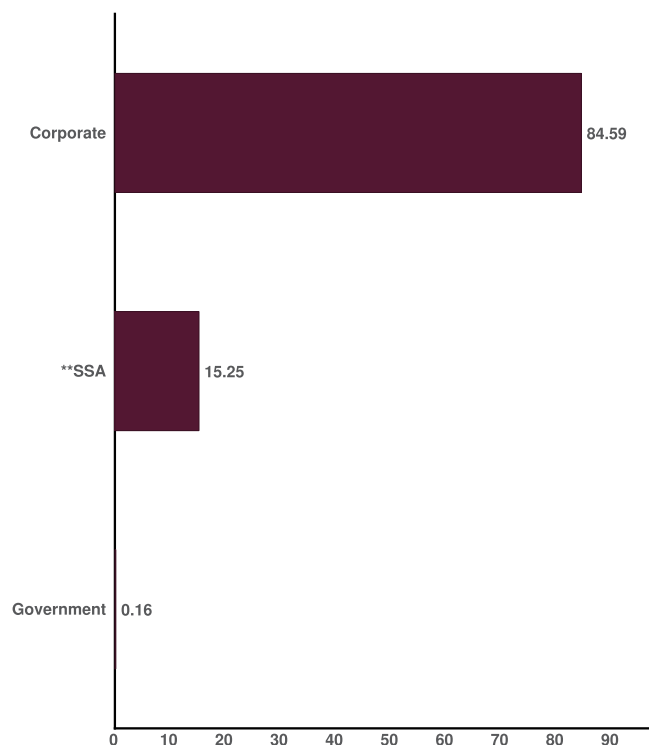
The FTSE Chinese (Onshore CNY) Green Bond Index measures the performance of the onshore Chinese yuan-denominated, fixed-rate governments, agencies and corporate debt issued in mainland China that are labelled “green”. A labelled green bond is a bond whose proceeds is specifically earmarked for projects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

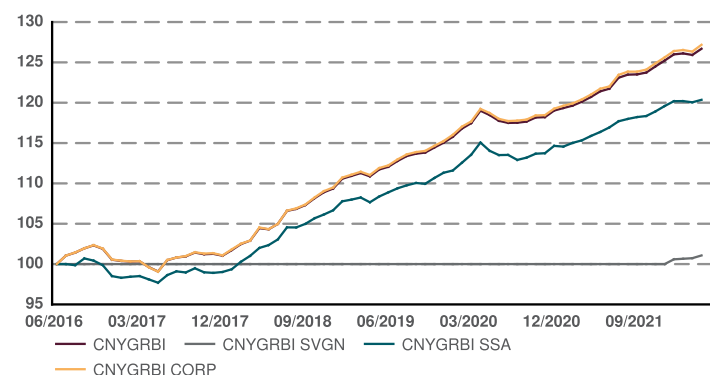
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNYGRBI	297	608.62	621.64	100.00	3.41	3.36	3.05	2.83	65
1-3 Years	207	456.00	464.55	74.73	3.26	2.33	2.86	2.19	53
3-5 Years	57	99.99	102.16	16.43	3.67	4.25	3.42	3.69	91
5-7 Years	10	15.25	15.73	2.53	4.60	6.16	4.23	4.04	175
7-10 Years	11	14.51	15.20	2.44	4.01	8.31	3.59	6.05	82
10+ Years	12	22.87	24.01	3.86	4.28	15.01	3.91	8.61	106
Government	1	1.00	1.01	0.16	3.28	2.63	3.15	2.50	77
**SSA	10	94.29	94.79	15.25	2.60	3.68	2.53	3.28	8
Corporate	286	513.33	525.83	84.59	3.56	3.30	3.14	2.75	75

* In CNY billions

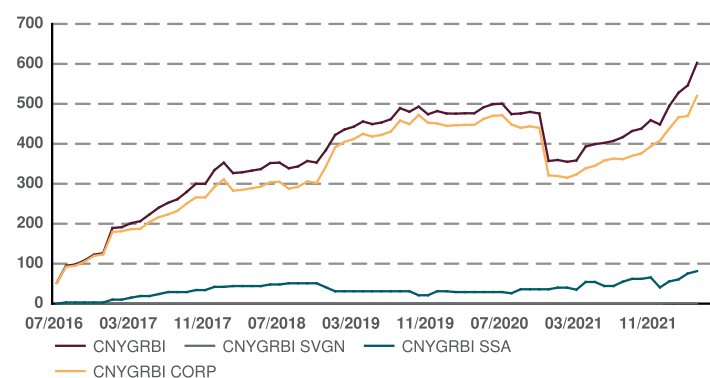
ASSET CLASS AND MATURITY COMPOSITION (Market Weight %)



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)
CHINA DEVELOPMENT BANK CORP	6	78.82	79.28	12.75	2.60	2.77	2.49	2.62	9
CHINA THREE GORGES CORP	22	52.50	53.79	8.65	3.24	3.70	2.84	3.24	39
BANK OF CHINA LTD	1	30.00	30.04	4.83	2.60	2.82	2.70	2.68	30
SASAC OF WUHAN MUNICIPAL GOVERNMENT	12	21.49	22.91	3.69	4.52	10.72	3.83	5.99	112
CHINA HUADIAN CORP	13	21.30	21.84	3.51	3.27	2.14	2.78	2.01	51
CHN ENERGY INVESTMENT GROUP CO LTD	7	19.00	19.50	3.14	3.15	2.15	2.70	2.03	37
NANJING METRO GROUP CO LTD	8	16.80	17.22	2.77	3.64	3.01	2.98	2.69	56
CHINA PEOPLES REPUBLIC OF	4	15.00	14.94	2.40	2.40	2.73	2.77	2.59	38
CHINA GUODIAN CORP	7	13.99	14.38	2.31	3.91	2.37	3.41	2.13	108
SHENZHEN METRO GROUP CO LTD	10	14.00	14.29	2.30	3.29	3.67	3.10	3.32	62

* 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
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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