FTSE BOC China Local Government Bond Index Series

Regional Government | Chinese Yuan

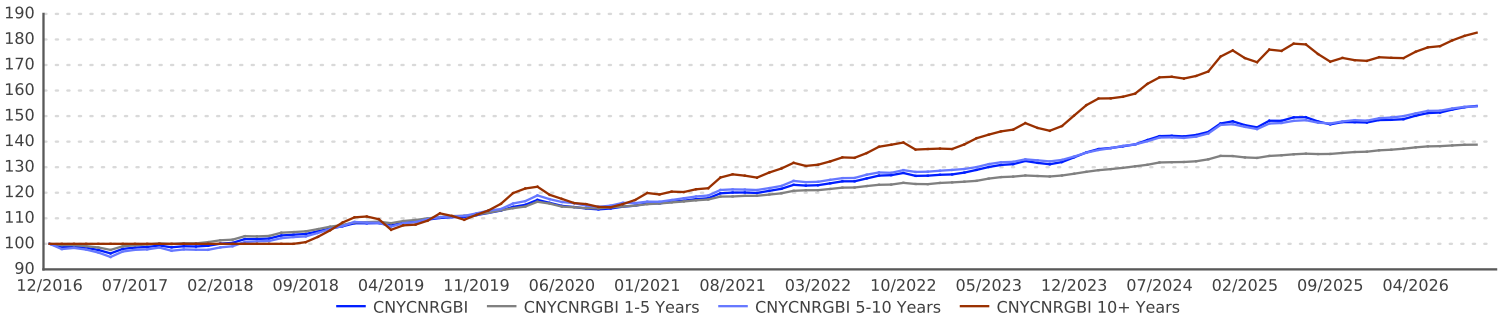
The FTSE BOC China Local Government Bond Index (CNYCNRGBI) Series measures the performance of onshore Chinese yuan-denominated Chinese regional government bonds issued in mainland China in the FTSE Chinese (Onshore CNY) Broad Bond Index. This Series provides indices across short, medium and long-term maturity buckets.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNYCNRGBI	**1,628**	**26,902.29**	**28,827.05**	**100.00**	**2.61**	**12.08**	**1.76**	**9.80**	**7**
CNYCNRGBI 1-5 Years	462	7,328.05	7,718.17	26.77	2.86	3.11	1.38	2.95	8
CNYCNRGBI 5-10 Years	516	8,413.31	8,815.36	30.58	2.26	7.67	1.64	6.98	8
CNYCNRGBI 10+ Years	650	11,160.94	12,293.52	42.65	2.71	21.29	2.09	16.13	5

* In CNY billions

HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
CNYCNRGBI	4.53	2.36
CNYCNRGBI 1-5 Years	3.42	1.46
CNYCNRGBI 5-10 Years	4.52	2.62
CNYCNRGBI 10+ Years	7.73	4.78

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	CNYCNRGBI	CNYCNRGBI 1-5 Years	CNYCNRGBI 5-10 Years	CNYCNRGBI 10+ Years
	CNY	CNY	CNY	CNY
YTD*	4.39	2.02	3.77	6.42
1 Year	4.91	2.68	4.53	6.62
3 Years	5.35	3.13	5.04	7.91
5 Years	5.10	3.17	4.87	7.59
Since Inception	4.53	3.42	4.51	6.37

* Not annualized

Source: FTSE Russell as of September 30, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
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DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	CNY
Minimum Maturity:	At least one year
Minimum Issue Size:	CNY 10 billion
Minimum Quality:	No minimum S&P or Moody's rating requirements, defaulted bonds are excluded. For bonds not rated at the issue-level by S&P or Moody's, the issuer rating, if available, is used for purposes of assigning index credit rating if the bond's Subordination Type is assigned as Senior.
Weighting:	Securities included: - Fixed-rate regional government bonds Securities excluded: - Bonds with maturity greater than 30 years from issuance, and bonds issued prior to April 1, 2015. - Private placements, zero-coupon, callable, puttable, convertible and sinking fund.
Composition:	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:	December 31, 2016

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