

FTSE Chinese (Onshore CNY) Green Bond 0+ Years Index

Multi-Sector | Renminbi

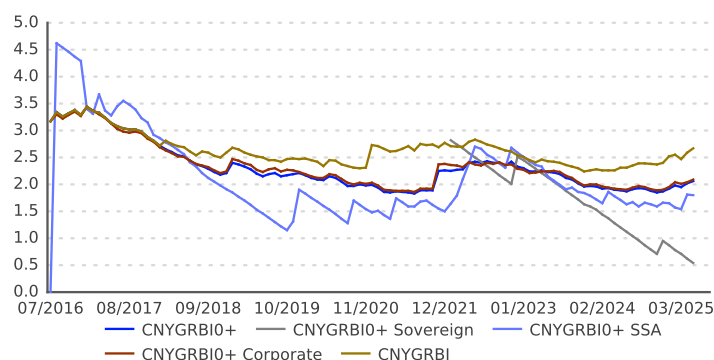
The FTSE Chinese (Onshore CNY) Green Bond 0+ Years Index (CNYGRBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Chinese (Onshore CNY) Green Bond Index through to maturity. The FTSE Chinese (Onshore CNY) Green Bond Index measures the performance of the onshore 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 are 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

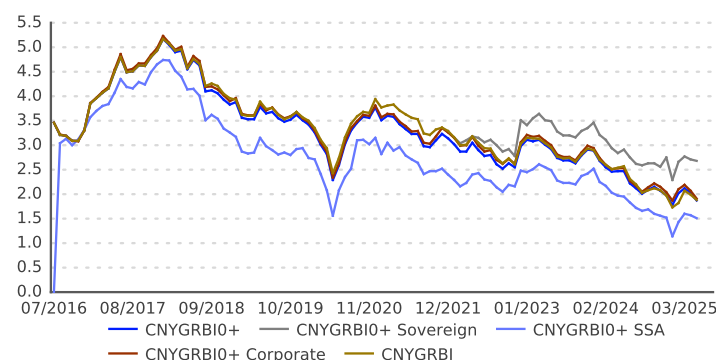
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNYGRBI0+	462	1,489.21	1,521.21	100.00	2.53	2.23	1.87	2.06	41
1-3 Months	22	48.00	49.13	3.23	2.80	0.16	2.46	0.15	109
3-6 Months	41	122.16	124.44	8.18	2.63	0.38	2.01	0.38	59
6-9 Months	25	112.35	114.46	7.52	2.92	0.60	1.70	0.60	26
9-12 Months	24	164.40	166.49	10.94	2.83	0.93	1.65	0.92	20
0-1 Year	112	446.91	454.52	29.88	2.79	0.61	1.85	0.61	42
1-3 Years	258	864.91	882.11	57.99	2.36	2.02	1.80	1.95	34
3-5 Years	49	107.59	109.45	7.20	2.33	4.19	2.11	3.83	65
5-7 Years	10	12.56	13.29	0.87	3.41	6.24	2.64	5.50	109
7-10 Years	19	31.47	33.15	2.18	3.09	8.66	2.58	7.18	91
10+ Years	14	25.77	28.69	1.89	3.31	19.17	2.58	13.96	79
Sovereign	1	2.00	2.04	0.13	3.75	0.55	2.68	0.54	126
SSA**	22	155.64	158.37	10.41	2.02	1.87	1.51	1.80	4
Corporate	439	1,331.57	1,360.79	89.45	2.58	2.27	1.91	2.09	45

* In CNY billions

HISTORICAL EFFECTIVE DURATION



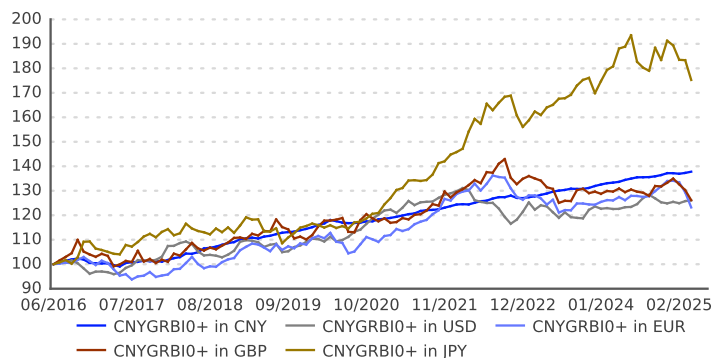
HISTORICAL YIELD TO MATURITY



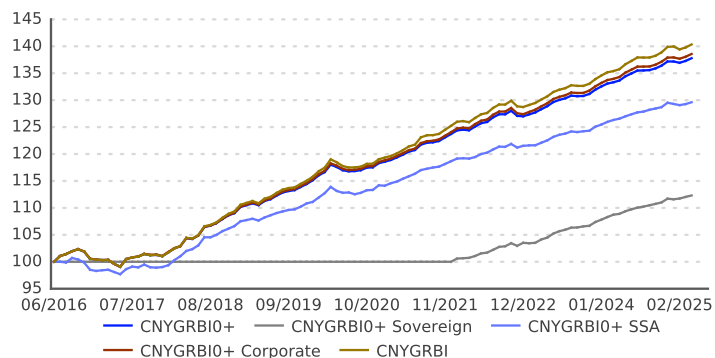
** Supranational, Sub-sovereign and Agency

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HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in CNY)



	Return*	Standard Deviation*
CNYGRBI0+ in CNY	3.70	1.47
CNYGRBI0+ in USD	2.65	4.96
CNYGRBI0+ in EUR	2.39	5.97
CNYGRBI0+ in GBP	2.66	7.08
CNYGRBI0+ in JPY	6.56	7.64

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
CNYGRBI0+	3.70	1.47
CNYGRBI0+ Sovereign	3.54	0.82
CNYGRBI0+ SSA	2.98	1.36
CNYGRBI0+ Corporate	3.76	1.50
CNYGRBI	3.91	1.59

* in CNY, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	CNY	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.44	0.95	1.25	-8.04	0.67	-5.35	1.30	-8.38	-0.13
1 Year	3.10	2.80	6.38	-3.31	4.65	-3.63	6.33	-6.82	1.31
3 Years	3.27	-0.04	6.09	-2.49	4.13	-2.08	5.71	3.22	1.24
5 Years	3.14	2.54	3.76	1.78	2.26	1.37	3.46	8.62	0.71

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	CNY
Minimum Maturity:	At least one month; Fixed-to-floating bonds are removed one month 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 Flow:	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

SBCGRBZ FTSE Chinese (Onshore CNY) Green Bond 0+ Years Index, in CNY terms

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