

## Methodology of SSE 30-Year China Treasury Bond (Futures Deliverables) Index

SSE 30-Year China Treasury Bond (Futures Deliverables) Index selects treasury bonds listed on Shanghai Stock Exchange market which meet the deliverable bond conditions of the 30-year treasury bond futures front-month contract of the China Financial Futures Exchange to reflect the overall performance of the corresponding maturity treasury bonds.

### 1. Index Name and Index Code

- Index Name: SSE 30-Year China Treasury Bond (Futures Deliverables) Index
- Shortened Name: SSE 30-Year China Treasury Bond
- Index Code: 950175

### 2. Base Date and Base Index

The index base date is Dec. 31, 2010. The base index is 100.

### 3. Index Eligibility

#### 3.1 Index Universe

- Bond Type: Treasury bonds listed on Shanghai Stock Exchange market. The bond currency is RMB.
- Interest-bearing Pattern: Fixed rate or bullet.

#### 3.2 Constituents Selection

Bonds which meet the deliverable bond conditions of the 30-year treasury bond futures front-month contract of the China Financial Futures Exchange shall be selected as index constituents.

### 4. Index Calculation

The calculation of this index conforms to the Paasche weighted composite price index formula:

$$\text{Index} = \left[ \frac{\text{Bond Market Value}}{\text{Divisor}} \right] \times 100$$

Where, Bond Market Value =  $\sum(\text{Full Price} \times \text{Issued Amount})$

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Full Price = Clean Price + Accrued Interest

The price in index calculation is based on CSI bond valuation price. As for other data in index calculation and divisor adjustment, please refer to Index Calculation and Maintenance Methodology for further details.

## **5. Constituents Adjustment**

### **5.1 Regular Adjustment**

The index is adjusted and rebalanced quarterly. The effective date of quarterly adjustment is the first trading day after the second Friday of each delivery month of Treasury bond futures. The data cutoff date of quarterly adjustment is the previous trading day of the effective date.

### **5.2 Temporary Adjustment**

The newly issued security satisfying the criteria will be added into the index on its second trading day. In the event of suspension from listing or delisting, the constituents will be removed from the index on the event effective date as appropriate. As for other events, please refer to Index Calculation and Maintenance Methodology for further details.