

## Price Source Change for the FTSE Dim Sum (Offshore CNY) Bond Index

After a thorough review of the pricing methodology for the FTSE Dim Sum (Offshore CNY) Bond Index, FTSE Russell announces a change in the price source to Refinitiv for non-government bonds, effective as of the February 2022<sup>1</sup> profiles. As a result of this change, the price source for all securities eligible this index will be Refinitiv. This announcement provides further details on the change and a projected impact analysis.

### Details of the Price Source Change and Projected Impact

The FTSE Dim Sum (Offshore CNY) Bond Index measures the performance of fixed-rate RMB-denominated securities issued and settled outside of mainland China, and issued by government, agency, supranational and corporate entities. Effective with February 2022 profiles, the price source for non-government bonds in the index will change to Refinitiv and continue to represent a bid-side price as of 6:00 p.m. Tokyo time. Historically, the prices for government bonds in this index was also sourced from Refinitiv.

Figure 1 provides a projected impact assessment as of October 2021 month-end. This change will also align the pricing methodology used for this index series with the majority of FTSE Fixed Income Indices, which are primarily sourced from Refinitiv.

**Figure 1. Projected Impact of the Price Source Change for the FTSE Dim Sum (Offshore CNY) Bond Index**

Sector	Number of Securities	Weight (MV%)	Average Price			Effective Duration		
			Current	Refinitiv	Difference	Current	Refinitiv	Difference
Government	14	19	102.34	102.34	0	3.08	3.08	0
Non-Government	60	81	100.19	100.53	0.34	2.61	2.62	0.01
<b>Total</b>	<b>74</b>	<b>100</b>	<b>100.6</b>	<b>100.87</b>	<b>0.27</b>	<b>2.70</b>	<b>2.71</b>	<b>0.01</b>

Source: FTSE Russell. October 29, 2021

Please contact us at [fi.index@lse.com](mailto:fi.index@lse.com) to provide feedback and with any comments or questions.

FTSE Russell

<sup>1</sup> The index will close on January 31, 2022 using the existing price source and the change will be reflected in February 2022.

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