FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond Index

FTSE RUSSELL
An LSEG Business

Multi-Sector | Chinese Yuan

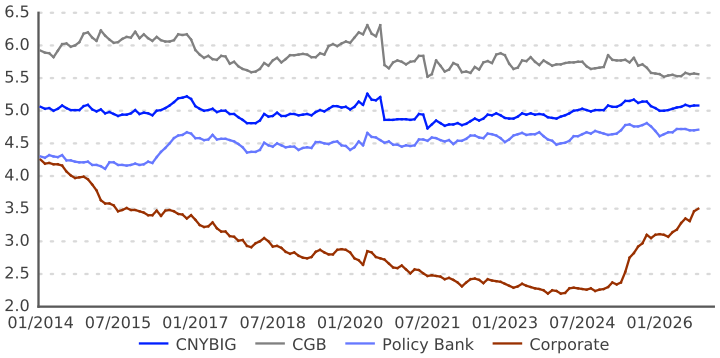
The FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond Index (CNYBIG) measures the performance of onshore Chinese yuan-denominated investment-grade bonds issued in the mainland China. The CNYBIG includes bonds issued by Chinese government, policy bank, regional and other governments, agencies, and corporations.

INDEX PROFILE

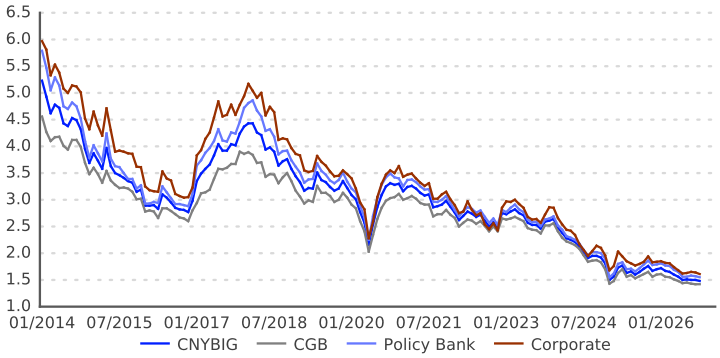
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNYBIG	**685**	**52,233.13**	**54,896.95**	**100.00**	**2.34**	**5.59**	**1.48**	**5.08**	**5**
AAA	4	19.30	19.59	0.04	1.74	1.92	1.49	1.87	24
AA	10	53.50	54.50	0.10	1.98	2.10	1.59	2.03	34
A	466	50,739.73	53,376.57	97.23	2.35	5.69	1.48	5.17	4
BBB	205	1,420.60	1,446.29	2.63	2.01	2.32	1.55	2.25	29
1-3 Years	364	18,051.67	18,585.43	33.86	2.29	2.00	1.31	1.95	6
3-5 Years	144	12,239.24	12,840.03	23.39	2.38	4.04	1.40	3.83	5
5-7 Years	50	8,272.19	8,813.56	16.05	2.47	6.04	1.50	5.60	4
7-10 Years	81	10,988.51	11,351.06	20.68	2.02	8.51	1.66	7.80	5
10+ Years	46	2,681.52	3,306.88	6.02	3.36	23.45	2.09	16.91	0
Government (CGB)	91	27,425.72	28,819.16	52.50	2.16	6.21	1.42	5.56	-4
Policy Bank	147	21,609.61	22,813.78	41.56	2.61	5.07	1.55	4.71	13
Other Government-Related	15	76.30	77.37	0.14	1.91	2.27	1.62	2.21	37
Corporate	432	3,121.50	3,186.63	5.80	2.02	3.78	1.61	3.50	27
Finance	256	2,053.60	2,089.45	3.81	1.95	2.23	1.53	2.16	27
Industrial	69	325.50	333.13	0.61	2.03	5.53	1.74	5.02	31
Utility	107	742.40	764.06	1.39	2.20	7.32	1.77	6.51	25

* In CNY billions

HISTORICAL EFFECTIVE DURATION

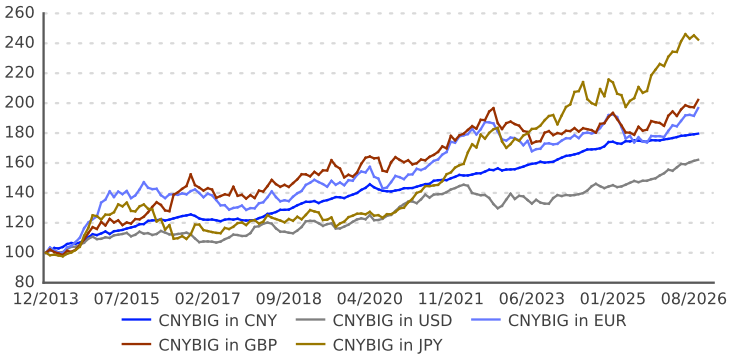


HISTORICAL YIELD TO MATURITY

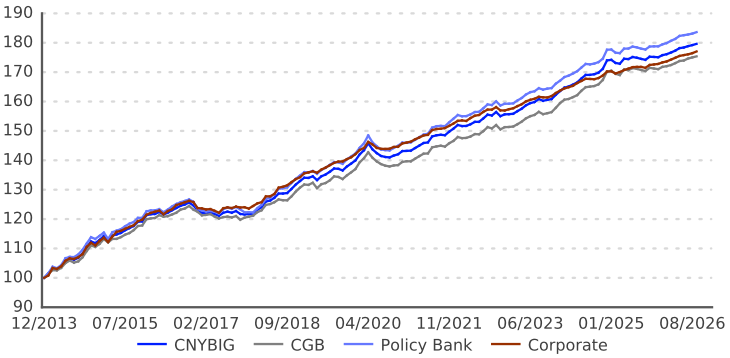


Source: FTSE Russell as of September 30, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in CNY)



ANNUALIZED RETURNS (in %)

	CNY	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.61	6.93	4.39	10.57	3.14	8.27	4.40	7.20	2.05
1 Year	3.12	9.47	5.52	13.25	3.71	10.94	5.52	16.48	2.19
3 Years	3.88	6.88	6.89	4.41	5.05	3.91	6.79	8.74	2.31
5 Years	3.86	3.09	5.91	3.51	4.05	3.40	5.65	10.40	1.92

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	CNY
Minimum maturity:	At least one year
Minimum issue size:	Government: CNY 35 billion (bonds issued on or after January 1, 2020); CNY 100 billion (bonds issued before January 1, 2020) Policy Bank: CNY 15 billion Regional and Other Government: CNY 10 billion Others (including Panda bonds): CNY 3 billion
Minimum credit quality:	BBB- by S&P or Baa3 by Moody's 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:	See Index Guide for details
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business day of the month
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 bid-side 5:00 p.m. (Shanghai)
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, 2013

VENDOR CODES

SBCNBGL	FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond Index, in CNY terms
SBCNBGU	FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond Index, in USD terms
SBCNBGUC	FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond Index, currency hedged in USD terms

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