



FTSE Chinese USD Broad Bond Investment-Grade Index

Multi-Sector | US Dollar

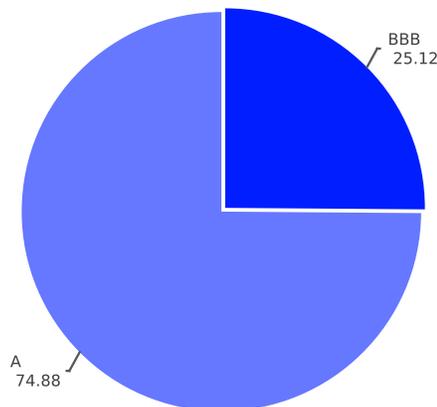
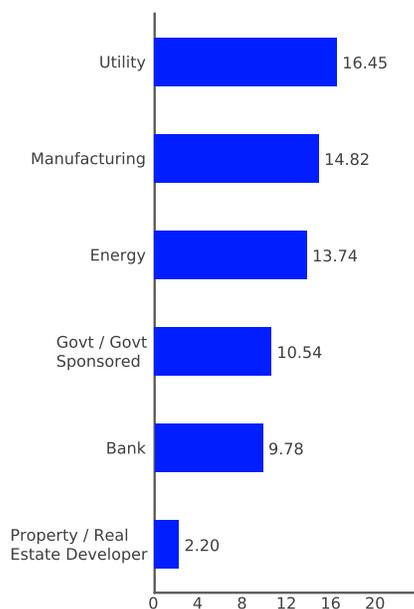
The FTSE Chinese USD Broad Bond Investment-Grade Index (CNUSSDBBI - IG) measures the performance of investment-grade US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in China. The CNUSSDBBI - IG is a sub-index of the FTSE Chinese USD Broad Bond Index (CNUSSDBBI). Sub-indices are available in any combination of sector, maturity, and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CNUSSDBBI - IG	294	186.52	178.47	100.00	3.55	6.82	4.64	4.67	58
1-3 Years	142	84.97	84.26	47.21	3.41	1.87	4.54	1.75	59
3-5 Years	45	32.24	31.85	17.85	3.92	4.08	4.48	3.66	55
5-7 Years	45	30.34	27.79	15.57	2.62	5.64	4.47	5.11	46
7-10 Years	7	3.03	3.17	1.77	5.59	8.97	5.10	6.92	93
10+ Years	55	35.95	31.41	17.60	4.19	21.78	5.19	12.90	64
Govt/Govt Sponsored	22	19.85	18.81	10.54	2.74	6.14	3.96	4.57	-10
Corporate	272	166.67	159.66	89.46	3.65	6.90	4.73	4.68	66
Finance	100	51.53	50.77	28.45	3.64	2.72	4.68	2.43	71
Industrial	136	83.19	79.53	44.56	3.75	8.31	4.78	5.63	67
Utility	36	31.95	29.36	16.45	3.42	9.96	4.65	6.01	52
Energy	42	25.09	24.52	13.74	3.99	11.04	4.56	7.57	32
Bank	32	17.80	17.46	9.78	2.91	2.11	4.41	1.96	45
Property / Real Estate Developer	9	3.99	3.93	2.20	4.53	7.81	5.27	5.79	117

* In USD billions

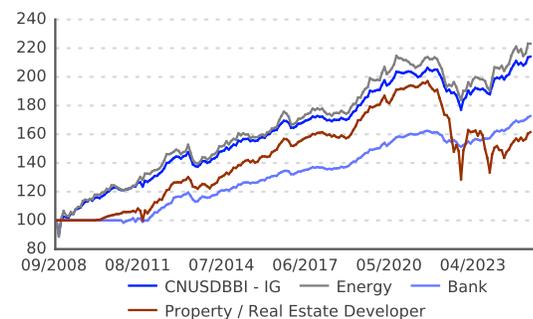
Industry Sectors and Quality (Market Weight %)



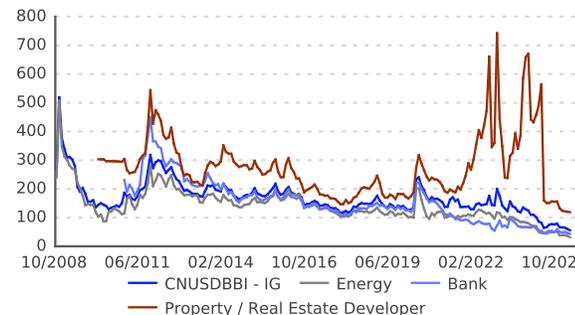
Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

Selective industry sectors only

HISTORICAL INDEX LEVEL (Unhedged)



OPTION ADJUSTED SPREAD*



* OAS to the US Government Curve

TOP 10 ISSUERS (By Market Weight)

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
TENCENT HOLDINGS LTD	13	17.15	15.02	8.41	3.48	13.68	4.89	7.80	69
CHINA PETROCHEMICAL CORP	21	14.45	13.59	7.61	3.54	11.36	4.48	7.59	25
ALIBABA GROUP HOLDING LTD	12	14.65	12.75	7.14	3.76	15.68	5.09	9.03	81
CHINA PEOPLES REPUBLIC OF	12	12.50	11.64	6.52	2.44	7.00	3.78	5.28	-27
CHINA NATIONAL OFFSHORE OIL CORP	13	7.18	7.51	4.21	5.01	12.17	4.61	8.38	34
SINOCHEM HOLDINGS CORPORATION LTD	11	7.65	7.46	4.18	3.94	5.23	4.83	4.00	81
STATE GRID CORPORATION OF CHINA	9	7.40	7.18	4.03	3.25	6.51	4.37	4.77	28
CHINA CINDA ASSET MANAGEMENT CO	11	6.90	6.78	3.80	4.15	3.83	4.83	3.19	86
CHINA CONSTRUCTION BANK CORP	8	5.45	5.35	3.00	2.72	1.63	4.45	1.55	48
CHINA STATE CNSTR ENG CORP	11	4.74	4.69	2.63	4.31	6.66	5.13	4.96	105

* In USD billions

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate including fixed-to-float bonds
Currency:	USD
Minimum Maturity:	At least one year. Fixed-to-floating bonds: removed one year prior to the fixed-to-floating rate start date
Minimum Size Outstanding:	Government*: USD 500 million; Collateralized/Corporate: USD 200 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Weighting:	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:	September 30, 2008

* Government includes foreign sovereign, sovereign guaranteed, government sponsored and regional government, regional government guaranteed, and regional government sponsored.

VENDOR CODES

SBABCNIG FTSE Chinese USD Broad Bond Investment-Grade Index

© 2025 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.