

# Bloomberg China Treasury 1-3 Years Index

The rules of this Index are described in the [Bloomberg China Aggregate Index Methodology](#) with the additional constraints described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg China Treasury 1-3 Years Index measures the treasury component of the China Aggregate Index, filtering for securities with maturities between 1 and 3 years. This index was launched in June 2019, with history backfilled to January 2017.

**Index ID** 34984

**Base Currency Index Ticker** I34984CN: Total Return CNY Unhedged

## Features Specific to this Index

**Sector** Treasury securities only.

**Maturity** At least one year and up to, but not including, three years until final maturity, regardless of optionality.

Bonds that convert from fixed to floating rate, including fixed-to-float perpetuals, will exit the index one year prior to conversion to floating-rate. Fixed-rate perpetual are not included.

## Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

**Environmental, Social and Governance (ESG) Disclosures**

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

**Document Version History**

Date	Update
April 2024	Publication in new format

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