Bloomberg HKEX Offshore RMB Bond Index

This document is intended to be read in conjunction with the Bloomberg Fixed Income Index Methodology and HKEX Offshore RMB Bond Index ("Parent Index")[1]. These documents collectively constitute the index methodology for this Index.

The Bloomberg HKEX Offshore RMB Bond Index ("Index") tracks the performance of CNH-denominated fixed-rate Treasury, government-related and corporate securities that are listed on the Stock Exchange of Hong Kong ("SEHK") and/or lodged on Central Moneymarkets Unit (CMU). The Index was created in November 2026, with history backfilled to September 2021.

Index ID	41168
Base Currency Index Ticker	I41168CR: Total Return CNH Unhedged

Eligibility Requirement

Currency	Principal and interest must be denominated in Chinese Offshore Renminbi (CNH)
Maturity	At least one year until final maturity, regardless of optionality.
Sector	Treasury, Government-Related, Corporate
Coupon	Fixed-rate coupon.
Minimum Liquidity Requirement	CNH 1 Billion
Listing & Clearing Requirements	A security must satisfy at least one of the following conditions: • be listed on The Stock Exchange of Hong Kong ("SEHK"); or • be lodged with Central Moneymarkets Unit ("CMU").

Security Types

Included
- Fixed-rate coupon securities

Excluded
- Contingent capital securities, including traditional CoCos and contingent write-down securities, with explicit capital ratio or solvency/balance sheet-based triggers
- Bonds with equity-type features (e.g., warrants, convertibles and preferred securities)
- Inflation-linked bonds, floating-rate issues, STRIPS and hypothetical securities
- Private placements and retail bonds
- Zero-coupon bonds
- Illiquid securities with no available internal or third-party pricing source
- Derivatives and structured products

[1] *If the Parent Index is discontinued or otherwise becomes unavailable for use as the parent index of the Index, BISL may, in accordance with its applicable governance procedures, designate a successor or replacement parent index that BISL determines is reasonably comparable in index objective and market coverage. BISL will announce the designated successor or replacement parent index and the date on which the designation will become effective.*

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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
November 2026	First Publication

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