

# Bloomberg China Aggregate Index

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg China Aggregate Index tracks the performance of the CNY-denominated fixed income market. It contains fixed-rate Treasury, government-related (including policy banks), and corporate securities that are traded in the China Interbank Bond Market. The Index was launched in January 2004.

<b>Index ID</b>	8271
<b>Base Currency Index Ticker</b>	I08271CN: Total Return CNY Unhedged

## Eligibility Requirements

**Currency** Principal and interest must be denominated in CNY.

**Sector** Treasury, Government-Related, and Corporate.

**Credit Rating** To be eligible, bonds cannot be in default.

**Minimum Liquidity Requirements** Minimum amount outstanding:

- Treasuries & Government-related: CNY 5Bln
- Corporates: CNY 1.5Bln

**Coupon** Fixed-rate coupon.

**Maturity** At least one year until final maturity, regardless of optionality.

**Market of Issue** Debt issued in China Interbank Bond Market.

<b>Security Types</b>	Included	Excluded
	<ul style="list-style-type: none"> <li>• Fixed-rate coupon securities</li> </ul>	<ul style="list-style-type: none"> <li>• Floating-rate and zero-coupon securities</li> <li>• Bonds with equity type features (e.g., convertibles, warrants)</li> <li>• Inflation-linked bonds</li> <li>• Derivatives, structured products</li> <li>• Securitized bonds</li> <li>• Private placements, retail bonds</li> <li>• Bonds issued on Shanghai and Shenzhen exchanges</li> </ul>

- Special bonds issued by Ministry of Finance

**Rebalance Date**            The last business day of each month.

### **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
December 2023	Publication in new format

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