November 2026

HKEX Offshore RMB Bond Index Methodology

Administered and Calculated by Bloomberg Index Services Limited

Document Version History

Date	Update
November 2026	First Publication

Introduction

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

2 **The HKEX Offshore RMB Bond Index** ("Index") is administered and calculated by Bloomberg Index Services Limited ("BISL") and is designed to track the performance of the offshore RMB-denominated fixed income market in Hong Kong. The Bloomberg Offshore Renminbi (CNH) Index (the "Parent Index"), provides the initial universe of eligible Treasury, government-related and corporate debt securities, to which an additional eligibility criterion is applied: securities must be listed on the Stock Exchange of Hong Kong ("SEHK") and/or lodged with the Central Moneymarkets Unit ("CMU").

3 Index base date is August 31, 2021 and the base value is 100. The launch date of the **HKEX Offshore RMB Bond Index** is November 16, 2026.

Index ID	I41053
Base Currency Index Ticker	I41053CR: Total Return CNH Unhedged
Secondary Index Ticker	HKEXORB: Total Return CNH Unhedged

Index Construction

Eligibility Requirements

Parent Index	**Bloomberg Offshore Renminbi (CNH) Index**
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

Security Types	**Included**	**Excluded**
	• Fixed-rate coupon securities	• 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

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 the Central Moneymarkets Unit ("CMU").

Publication Currency

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.

The index value is published on the HKEX website and is also available through Bloomberg Terminal.

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Contact Information

HKEX FICC Indices Services Limited

8/F, Two Exchange Square 8 Connaught Place, Central, Hong Kong

www.hkex.com.hk

FICC_indices@hkex.com.hk

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Beijing +86 10 6649 7500	**Hong Kong** +852 2977 6000	**New York** +1 212 318 2000	**Singapore** +65 6212 1000
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Frankfurt +49 69 9204 1210	**Mumbai** +91 22 6120 3600	**São Paulo** +55 11 2395 9000	**Tokyo** +81 3 4565 8900

Hong Kong Exchanges

and Clearing Limited

8/F, Two Exchange Square,
8 Connaught Place,

hkexgroup.com | hkex.com.hk

info@hkex.com.hk
T +852 2522 1122
F +852 2295 3106