

## **SZSE AAA Credit Bond Index Series Will Be Launched**

In order to enrich the SZSE Bond indices, Shenzhen Securities Information Co., Ltd. will launch SZSE AAA Credit Bond Index Series on February 27, 2026. The series include 4 indices: SZSE AAA Credit Bond Index, SZSE 0-3 Y AAA Credit Bond Index, SZSE 0-5 Y AAA Credit Bond Index and SZSE 0-10 Y AAA Credit Bond Index.

SZSE AAA Credit Bond Index (980116) selects the public-offering corporate bonds and enterprise bonds listed on Shenzhen Stock Exchange with issuer rating equal AAA and payment method as fixed interest rate or bullet .

SZSE 0-3 Y AAA Credit Bond Index (980117), SZSE 0-5 Y AAA Credit Bond Index (980118) and SZSE 0-10 Y AAA Credit Bond Index (980119) select bonds with remaining maturities of 3 years or less, 5 years or less, and 10 years or less from the sample of SZSE AAA Credit Bond Index.

For index methodologies, lists of constituents and further information, please visit CNI Index website ([www.cnindex.com.cn](http://www.cnindex.com.cn)).

Shenzhen Securities Information Co., Ltd.

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