

# Global Aggregate excluding Securitized 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. This index does not take into account any ESG factors or pursue any ESG objectives; please refer to the [Bloomberg Fixed Income Index Methodology](#) for more detail on ESG disclosures.

The Bloomberg Global Aggregate excluding Securitized Index measures the investment grade debt from twenty-eight local currency markets. This multi-currency benchmark includes treasury, government-related and corporate fixed-rate bonds from both developed and emerging market issuers. To be included, securities must have at least one year remaining until final maturity. The Index was created in November 2002, with history backfilled to, October 1, 2002.

The features specific to this Index are set out below.

<b>Description of Index Constituents</b>	Global Investment Grade Bonds
<b>Index Ticker</b>	I05881US Index: Total Return USD Unhedged

## Eligibility Requirements:

<b>Currency</b>	Principal and interest must be denominated in one of the following currencies: <ul style="list-style-type: none"> <li>Americas: CAD, CLP, COP, MXN, PEN, USD</li> <li>EMEA: CHF, CZK, DKK, EUR, GBP, HUF, ILS, NOK, PLN, RON, RUB, SEK</li> <li>Asian-Pacific: AUD, CNY, HKD, IDR, JPY, KRW, MYR, NZD, SGD, THB</li> </ul>
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<b>Credit Rating</b>	Investment Grade
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<b>Sector</b>	Treasury, Government-Related, and Corporate
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<b>Minimum Amount Outstanding</b>	Fixed minimum issue sizes are set for local currency markets: <ul style="list-style-type: none"> <li>150mn: CAD</li> <li>200mn: GBP</li> <li>300mn: USD, EUR, CHF, AUD</li> <li>500mn: NZD, SGD</li> <li>1bn: RON, PEN</li> <li>2bn: DKK, NOK, PLN, ILS, HKD, MYR</li> <li>2.5bn: SEK</li> <li>5bn: CNY</li> <li>10bn: MXN, CZK, THB</li> <li>20bn: RUB</li> <li>35bn: JPY</li> <li>100bn: CLP</li> <li>200bn: HUF</li> <li>500bn: KRW</li> <li>1trn: COP</li> <li>2trn: IDR</li> </ul>
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<b>Maturity</b>	At least one year until final maturity, regardless of optionality
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<b>Minimum Liquidity Requirements</b>	See Minimum Amount Outstanding specified above
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<b>Rebalance Date</b>	Monthly
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**Document Version History**

<b>Date</b>	<b>Update</b>
September 2023	Publication in new format

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

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