

Global High Yield Corporate 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 High Yield Corporate Index is a measure of high yield, USD-, EUR-, GBP-, CHF-, DKK-, NOK-, and SEK-denominated, corporate debt. The index represents the union of the corporate components of the US High Yield, the Pan-European High Yield, and Emerging Markets (EM) Hard Currency High Yield indices. To be included, securities must have at least one month remaining until final maturity. The Index was created in June 2010, with history backfilled to March 1, 2001.

The features specific to this Index are set out below.

Description of Index Constituents	Global High Yield Corporate Bonds
Index Ticker	I23059US Index: Total Return USD Unhedged
Eligibility Requirements:	
Currency	Principal and interest must be denominated in one of the following currencies: USD, EUR, GBP, CHF, DKK, NOK, and SEK
Credit Rating	High Yield
Coupon	<ul style="list-style-type: none"> US High Yield and Pan-European High Yield Indices: fixed-rate coupon EM Hard Currency High Yield Index: fixed-rate and floating-rate (USD-denominated securities only) are eligible
Sector	Corporate
Minimum Amount Outstanding	Fixed minimum issue sizes are set for all local currency markets: <ul style="list-style-type: none"> US High Yield: USD 150mn Pan-European High Yield: EUR 100mn, GBP 50mn, CHF 100mn, DKK 500mn, NOK 500mn, SEK 1bn EM Hard Currency High Yield: USD 500mn, EUR 500mn, GBP 500mn
Maturity	At least one year until final maturity, regardless of optionality
Minimum Liquidity Requirements	See Minimum Amount Outstanding specified above
Rebalance Date	Monthly

Document Version History

Date	Update
September 2023	Publication in new format

Environmental, Social and Governance (ESG) Disclosures

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