

Bloomberg Global Aggregate Green Social Sustainability Bond Index Methodology

November, 2023

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Introduction

This methodology (the “Methodology”) has been made available by Bloomberg Index Services Limited (“BISL”) and sets out the rules, criteria, risk factors and other information application to the Bloomberg Global Aggregate Green Social Sustainability Bond Indices (the “Indices” and each, an “Index”). Capitalized terms used in this Methodology but not otherwise defined have the meanings set forth in Annex II (Glossary).

Objectives and key features

The Bloomberg Global Aggregate Green Social Sustainability Bond Index offers investors an objective and robust measure of the global market for fixed income securities issued to fund projects with direct environmental and/or social benefits. An independent research driven methodology is used to evaluate index-eligible bonds to ensure they adhere to established Green, Social & Sustainability Bond Principles and Guidelines and to classify bonds by their environmental and/or social use of proceeds. The index was created in October 2022, with index history backfilled to January 1, 2018 (however, the Green Bond carve-out extends back to January 1, 2015).

Section 1: Overview

Index series	Bloomberg Global Aggregate Green Social Sustainability Bond Indices
Base date	2018-01-01
Base year	2018
Rebalance	Monthly
Publication	Weekdays
Index	See Appendix III: Index tickers and names
Parent index	See Appendix III: Index tickers and names

Section 2: Eligibility and Classification

The eligible securities for the Indices will be based upon the eligibility criteria of the flagship Bloomberg Global Aggregate Index derived from the [Bloomberg Global Aggregate Indices Methodology](#), which provides the investable universe for a given Index. The Index includes bonds from the flagship index which are classified as Green, Social, or Sustainability (as well as adhering to the [ICMA Green Bond, Social Bond and Sustainability Bond Principles and Guidelines](#)) by the Bloomberg Sustainable Finance Solutions Group (“SFS”).

Eligibility and Classification Methodology

Green, social and sustainability bonds are fixed income securities for which the proceeds will be applied entirely towards eligible green and/or social projects.

Green bonds are bonds whose net proceeds will be entirely designated for market-accepted green activities based on the classification by Bloomberg SFS. Social bonds whose net proceeds will be entirely designated for market-accepted social activities based on the classification by Bloomberg SFS. Sustainability bonds whose net proceeds will be entirely designated for market-accepted green and/or social activities based on the classification by Bloomberg SFS. For eligible project categories see Appendix IV.

The Bloomberg Global Aggregate Green Social Sustainability Bond index includes securities that are reviewed by the Bloomberg SFS to ensure they meet the minimum criteria to be classified appropriately. The criteria are reflective of the Green Bond Principles, Social Bond Principles and Sustainability Bond Guidelines, which include:

- Use of proceeds
- Project selection process
- Management of proceeds
- Reporting

Securities are evaluated on the above criteria, regardless of whether they are labeled as green, social or sustainability by the issuer. All four criteria are required to be met to be eligible for inclusion into the index. Second-party opinions (SPO) are recommended but not required for eligibility.

Use of proceeds The issuer clearly outlines that the net bond proceeds will be entirely designated for market-accepted green and/or social activities (for eligible project categories see Appendix IV).

Project selection process The issuer outlines the decision-making process it follows to determine the eligibility of projects in the bond documentation (prospectus, framework, investor presentation, offering circular etc.).

Management of proceeds The net proceeds of the green, social or sustainability bond should be tracked by the issuer and attested to by a formal internal process.

Reporting Issuers should commit to report on the projects financed, project performance and preferably the environmental and social impact at least once a year. For reporting to be considered eligible, the issuer must report on the impact of the projects financed (greenhouse gas emissions reductions etc.) or the allocation of funds to the individual projects or aggregated project categories. This reporting obligation will continue until the proceeds have been fully allocated or until maturity.

Additionally, at a minimum, all securities are reviewed on an annual basis to confirm proceeds are used to support green and or social projects. Bonds with proceeds that are not confirmed to be used for green and/or social purposes within 18 months of its last review will be removed from the index. Bonds with proceeds confirmed not to be used for green and/or social will also be removed from the index.

Bloomberg SFS reserves an additional three months beyond the above mentioned 12 month period to locate and review the reports. If no report is available 15 months after issuance or the previous report, the security will be flagged as "Watchlist". If no report is available after 18 months, the security will be permanently removed from the index. Municipal securities and USD-denominated ABS and CMBS are not subject to the ongoing reporting criteria.

Please refer to the [Green Bonds on the Terminal Guide](#) as well as the [Social and Sustainability Bonds Guide](#) for additional information on how Bloomberg SFS classifies bonds as Green, Social or Sustainability, or reach out to newissues@bloomberg.net

Section 3: Weighting

The standard convention for fixed income indices is to weight each security by its market value as a percentage of the overall universe.

Section 4: Maintenance

Index calculation

This Methodology should be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#) for details on index calculation, input data and exercise of discretion.

Rebalancing Frequency

For each index, Bloomberg maintains two universes of securities: the Returns (Backward) and the Projected (Forward) Universes. The composition of the Returns Universe is rebalanced at each month-end and represents the fixed set of bonds on which index returns are calculated for the next month. The Projected Universe is a forward-looking projection that changes daily to reflect issues dropping out of and entering the index but is not used for return calculations. On the last business day of the month (the rebalancing date), the composition of the latest Projected Universe becomes the Returns Universe for the following month.

Index Changes

During the month, indicative changes to securities (credit rating change, sector reclassification, amount outstanding changes, corporate actions, and ticker changes) are reflected daily in the Projected and Returns Universe of the index. These changes may cause bonds to enter or fall out of the Projected Universe of the index on a daily basis, but will affect the composition of the Returns Universe at month-end only, when the index is next rebalanced.

Reinvestment of Cash Flows

Intra-month cash flows from interest and principal payments contribute to monthly index returns but are not reinvested at a short-term reinvestment rate between rebalance dates. At each rebalancing, cash is effectively reinvested into the Returns Universe for the following month so that index results over two or more months reflect monthly compounding

New Issues

Qualifying securities issued, but not necessarily settled on or before the month-end rebalancing date, qualify for inclusion in the following month's index if the required security reference information and pricing are readily available.

Section 5: Backtest assumptions

The rules outlined above are applied historically, however the following assumptions have been made:

- Backtest periods are available from January 1, 2018 (however, the Green Bond carve-out extends to January 1, 2015). The Bloomberg Global Aggregate Green Social Sustainability Bond Index was launch in October 2022;
- Securities included in the index prior to September 2022 have been reviewed based on the above methodology to ensure eligibility for the launch of the index, however, securities that left the Global Aggregate (parent index) prior to September 2022 are not subject to the ongoing reporting criteria;
- Index history is backfilled to January 1, 2018 (however, the Green Bond carve-out extends back to January 1, 2015).
- Securities falling under 1 year to maturity prior to 1 October 2022, are excluded.

Sub-index Type	Description	Examples
Enhanced Constraint	Applies a more or less stringent set of constraints to any existing index	<ul style="list-style-type: none">• Global Aggregate ex Baa• Global Aggregate 1-3 Year
Composites	Investors assign their own weights to sectors or other index sub-components within an overall index.	<ul style="list-style-type: none">• 50% Global Treasury; 50% Global Aggregate ex Treasury
Issuer Constrained	Indices that cap issuer exposure to a fixed percentage. Options available for applying issuer caps and redistributing excess MV to other issuers.	<ul style="list-style-type: none">• Global Aggregate 2% Issuer Capped
Alternative Weights	Uses other rules-based weighting schemes instead of market value weights.	<ul style="list-style-type: none">• Global Aggregate GDP Weighted• Global Aggregate Fiscal Strength Weighted
ESG Screened/Weighted	Applies Environmental, Social and Governance filters and/or tilts to a standard index.	<ul style="list-style-type: none">• Global Corporate Socially Responsible Index• Global Aggregate ESG Weighted
EU Regulation "aware"	Applies additional regulatory factors to a standard index. This includes Do No Significant Harm (DNSH) criteria (Bloomberg SFS) and enhanced exclusion criteria (Sustainalytics).	<ul style="list-style-type: none">• PAB Fixed Income Index
Mirror Futures Index (MFI)	An index consisting of 14 funded futures contracts weighted to match closely the beginning-of-month OAD of the index.	<ul style="list-style-type: none">• Global Aggregate Mirror Futures Index

Duration Hedged

Indices constructed to reflect the underlying return of an index with its duration fully or partially hedged using its MFI.

- Global Aggregate Duration Hedged Index

Section 6: Sub-indices and Index Customizations

Bloomberg publishes numerous sub-indices of flagship indices and bespoke benchmarks created for specific index users. Several types of bespoke indices are available to select or customize the most appropriate benchmark for specific portfolio needs:

Section 7: Risks and Limitations

Risks

The following is a summary of certain risks associated with the Index but is not meant to be an exhaustive list of all risks associated with the Index. Although the Index is designed to be representative of the markets it is measuring, it may not be representative of every use case. There is also inherent, though transparent, judgment in its construction, as outlined in this Methodology. The Index is designed for general applicability and not to address the individual circumstances and needs of users. BISL does not advise about the usefulness of the Index to a particular circumstance; users are therefore encouraged to seek their own counsel for such matters. This Methodology is subject to change, which may impact its usefulness to users. Although efforts will be made to alert users of any change, every individual user may not be aware of them. Such changes may also significantly impact the usefulness of the Index. BISL may also decide to cease publication of this Index. BISL maintains internal policies regarding user transitions, but no guarantee is given that an adequate alternative is available generally or for a particular use case. Markets for bonds, as with all markets, can be volatile. As the Index is designed to measure this market, it could be materially impacted by market movements, thus significantly affecting the use or usefulness of the Index for some or all users. Also, certain bond markets are less liquid than others – even the most liquid markets may suffer periods of illiquidity. Illiquidity can have an impact on the quality or amount of data available to BISL for calculation and may cause the Index to produce unpredictable results.

Limitations of the index

Though the Index is designed to be representative of the markets it measures or otherwise aligns with its stated objective, it may not be representative in every case or achieve its stated objective in all instances. It is designed and calculated strictly to follow the rules of this Methodology, and any Index level or other output is limited in its usefulness to such design and calculation.

Markets can be volatile, including those market interests that the Index measures or upon which the Index is dependent to achieve its stated objective. For example, illiquidity can have an impact on the quality or amount of data available to the administrator for calculation and may cause the Index to produce unpredictable or unanticipated results.

In addition, market trends and changes to market structure may render the objective of the Index unachievable or to become impractical to replicate by investors.

In particular, the indices measure global fixed income markets. As with all fixed income investing, the indices are exposed to interest rate risk. The value of bonds fluctuates with the changes in the interest rate policies established by central banks and the natural movement of rates over time. Bonds with optionality will also be impacted by interest rate volatilities. Most fixed income securities often trade at a spread to the base interest rate curve. The level of the spread reflects the additional premium an investor requires for taking the additional credit risk, liquidity risk, and other risks. The change of the spread, which reflects primarily the change in perceived risk of a security, comes from both common forces, affecting all bonds with similar characteristics, and information specific to a particular issuer. As the indices are designed to measure those markets, its indices could be materially impacted by market movements, thus significantly impacting the use or usefulness of the fixings for some or all users.

In addition, certain subindices may be designed to measure smaller subsets of the indices such as specific sectors, maturities, or credit quality bands. Some of these subindices have very few qualifying constituents and may have none for a period of time. During such period, the subindex will continue to be published at its last value, effectively reporting a 0% return, until new constituents qualify. If no constituents are expected to qualify (due to changes in issuance trends and other factors), the subindex may be discontinued. In such an event, this discontinuation will be announced to index users.

Section 8: Benchmark oversight and governance

Benchmark governance, audit and review structure

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

Index and data reviews

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

Expert judgement

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

Conflicts of interest

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

Restatement policy

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

Appendix I: External data providers

Bloomberg Sustainable Finance Solutions Group

The Indices rely on sustainable debt fields from the Bloomberg Sustainable Finance Solutions group. These include the following:

Field ID	Mnemonic	Description
DT607	GREEN_BOND_LOAN_INDICATOR	Green Instrument Indicator
DW375	SOCIAL_BOND_IND	Social Instrument Indicator
DW376	SUSTAINABILITY_BOND_IND	Sustainability Instrument Indicator
DT469	GB_PROJECT_SELECTION_PROCESS	ESG Project Selection Process
DT470	GB_MANAGEMENT_PROCEEDS	ESG Management Proceeds
DT471	GB_REPORTING	ESG Reporting
DQ485	SUSTNBLE_INDEX_ELIGIBILITY_INDCTR	Sustainable Index Eligibility Indicator

The Methodologies associated with sustainable debt fields can be found on Terminal function BESG <GO> or available upon request.

Sustainalytics

Additional customizations of the Indices may rely on analysis from Sustainalytics to determine which companies are excluded. Sustainalytics assesses companies' level of involvement in controversial events that have an impact on the environment or society. Involvement in such events may indicate that a company's management systems are not adequate to manage relevant ESG risks. Every material ESG issue has one or more events linked to it. As of each Selection Date, companies with events classified as category 4 (high impact) or category 5 (severe impact), according to Sustainalytics, are excluded under Environmental Objectives. For further information, please refer to the [Sustainalytics Risk Rating Methodology Document](#).

The Sustainalytics Global Standards Screening (GSS) provides an assessment of a company's impact on stakeholders and the extent to which a company causes, contributes or is linked to violations of international norms and standards. The basis of the GSS' assessments are the United Nations (UN) Global Compact Principles. Information regarding related standards is also provided, including the Organisation for Economic Co-operation and Development (OECD) Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, as well as their underlying conventions. As of each Selection Date, companies classified as non-compliant, according to Sustainalytics, are excluded under UNGC/OECD Guidelines. For further information, please refer to [Sustainalytics Global Standard Screening Methodology](#).

The Sustainalytics Product Involvement (PI) product provides research on company involvement in products and services, allowing screening of companies according to specific criteria motivated by ethical, impact, compliance or ESG risk considerations. PI includes the following features:

- Products and revenue analysis.
- Ranges of revenues derived from products.
- Percentage of revenues derived from products.
- Production capacity ranges and capacity percentage for relevant energy involvement categories.
- Percentage of ownership in companies involved in the product.

Appendix II: Glossary

Base date	1 January 2018 (see Section 1 above);
Free float date	date at which the weight for each security is determined for the monthly rebalance of an Index;
Parent index	a benchmark index used as a reference for each Index. For a list of the respective Parent Indices refer to Annex III to this Methodology;
Sustainalytics	refers to Sustainalytics US, Inc.
Selection date	date at which the relevant data points are taken for each security for the rebalance; and

Appendix III: ESG Disclosures

EXPLANATION OF HOW ENVIRONMENTAL, SOCIAL AND GOVERNANCE (ESG) FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY

1. Name of the benchmark administrator.	Bloomberg Index Services Limited ("BISL")		
2. Type of benchmark.	Fixed Income		
3. Name of the benchmark or family benchmarks.	Bloomberg Global Aggregate Green Social Sustainability Bond Index		
4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes		
<p>5. Where the response to Item 4 is positive, please list below, for each family of benchmarks, those ESG factors that are taken into account in the benchmark methodology, taking into account the ESG factors listed in Annex II to Delegated Regulation (EU) 2020/1816.</p> <p>Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.</p>			
a) List of environmental factors considered:	Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council.	N/A	The Index does not take into account this ESG factor in the methodology
	Greenhouse gas (GHG) intensity of the benchmark.	N/A	The Index does not take into account this ESG factor in the methodology
	Percentage of GHG emissions reported versus estimated.	N/A	The Index does not take into account this ESG factor in the methodology
	Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006.	N/A	The Index does not take into account this ESG factor in the methodology
	Percentage of green bonds in the benchmark portfolio.	N/A	The Index does not take into account this ESG factor in the methodology
	Use of Proceeds	Selection	The Index only includes bonds whose net bond proceeds will be entirely designated for market-accepted green and/or social activities based on the classification by Bloomberg SFS. See Section 2 "Eligibility and Classification" for further details on the methodology (for eligible project categories see the 'Green' categories in Appendix IV)
b) List of social factors considered:	International treaties and conventions, United Nations	N/A	The Index does not take into account this ESG factor in the methodology

	principles or, where applicable, national law used in order to determine what constitutes a 'controversial weapon'.		
	Weighted average percentage of benchmark constituents in the controversial weapons sector.	N/A	The Index does not take into account this ESG factor in the methodology
	Weighted average percentage of benchmark constituents in the tobacco sector.	N/A	The Index does not take into account this ESG factor in the methodology
	Number of benchmark constituents subject to social violations (absolute number and relative divided by all benchmark constituents), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law.	N/A	The Index does not take into account this ESG factor in the methodology
	Exposure of the benchmark portfolio to companies without due diligence policies on issues addressed by the fundamental International Labor Organisation Conventions 1 to 8.	N/A	The Index does not take into account this ESG factor in the methodology
	Weighted average gender pay gap.	N/A	The Index does not take into account this ESG factor in the methodology
	Weighted average ratio of female to male board members.	N/A	The Index does not take into account this ESG factor in the methodology
	Weighted average ratio of accidents, injuries, fatalities.	N/A	The Index does not take into account this ESG factor in the methodology
	Numbers of convictions and amount of fines for violations of anti-corruption and anti-bribery laws.	N/A	The Index does not take into account this ESG factor in the methodology
	Use of Proceeds	Selection	The Index only includes bonds whose net bond proceeds will be entirely designated for market-accepted green and/or social activities based on the classification by Bloomberg SFS. See Section 2 "Eligibility and Classification" for further details on the methodology (for eligible project categories see the 'Social' categories in Appendix IV).
c) List of governance factors considered:	Weighted average governance rating of the benchmark	N/A	The Index does not take into account this ESG factor in the methodology
<p>6. Where the response to Item 4 is positive, please list below, for each benchmark, those ESG factors that are taken into account in the benchmark methodology, taking into account the ESG factors listed in Annex II to Delegated Regulation (EU) 2020/1816, depending on the relevant underlying asset concerned.</p> <p>Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets.</p> <p>The ESG factors shall not be disclosed for each constituent of the benchmark, but shall be disclosed at an aggregated weighted average value of the benchmark.</p>			

<p>Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in this explanation. The information on the website shall be easily available and accessible. Benchmark administrators shall ensure that information published on their website remains available for five years</p>	
a) List of environmental factors considered:	See item 5 above and Appendix V
b) List of social factors considered:	See item 5 above and Appendix V
c) List of governance factors considered:	See item 5 above and Appendix V
7. Data and standards used.	
<p>a) Data input.</p> <p>(i) <i>Describe whether the data are reported, modelled or, sourced internally or externally.</i></p> <p>(ii) <i>Where the data are reported, modelled or sourced externally, please name the third party data provider.</i></p>	<p>All ESG data for the benchmarks is sourced externally from: Bloomberg SFS –bond classification data based on a review described in Section 2 of this Methodology document. Contact details are available here.</p> <p>For further information on classification process, please refer to Terminal function BESG <GO> otherwise this can be made available upon request.</p> <p>Sustainalytics – Product Involvement, Global Standards Screening and Risk Rating data libraries.</p> <p>For further information and contact details, please refer to http://www.sustainalytics.com/</p>
<p>b) Verification and quality of data</p> <p><i>Describe how data are verified and how the quality of those data is ensured.</i></p>	<p>The Indices use the following external data providers, all of which have robust governance and processes in place to validate the quality and reliability of the data.</p> <p>Bloomberg SFS:</p> <p>To ensure accuracy and consistency, Bloomberg captures data only from direct sources, which may include:</p> <ul style="list-style-type: none"> • Corporate responsibility (CSR) reports • Bond official statements • Annual reports • Survey for members of the Bloomberg Gender-Equality Index (GEI) • Proxy statements and corporate governance reports (governance data only) • Company websites • CDP data <p>Bloomberg runs sophisticated, multi-layer quality control systems to ensure that our data conforms to the highest standards. In addition, we ensure that only comparable data is included in the product.</p> <p>All securities are reviewed on an annual basis to confirm proceeds are used to support green and or social projects. Bonds with proceeds that are not confirmed to be used for green and/or social purposes within 18 months of its last review will be removed from the index. Bonds with proceeds confirmed not to be used for green and/or social will also be removed from the index. Municipal securities and USD-</p>

	denominated ABS and CMBS are not subject to the ongoing reporting criteria.
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	The International Capital Market Association (ICMA) Green Bond, Social Bond and Sustainability Bond Principles and Guidelines. For further information, please refer to https://www.icmagroup.org/sustainable-finance/the-principles-guidelines-and-handbooks/
Date on which information has been last updated and reason for the update:	November 2023

Appendix IV: Eligible Green and Social Project Categories

	Category	Subcategory
GREEN	Renewable Energy	Solar
		Wind
		Hydro
		Geothermal
		Bioenergy
		Waste-to-energy
		Tidal
		Other
	Energy Efficiency	Energy storage
		Digital energy (buildings, industry, LED and smart lighting)
	Energy Efficiency	Energy storage
		Digital energy (buildings, industry, LED and smart lighting)
	Green Buildings	New LEED
		Energy Star
		Energy infrastructure
	Clean Transportation	Electric
		Hybrid
		Public
		Rail
		Non-motorized
		Multi-modal transportation
	Sustainable Water	Infrastructure (for clean energy vehicles and reduction of harmful emissions)
		Clean infrastructure
Pollution Control	Plumbing system	
	Wastewater treatment	
Biodiversity	Greenhouse gas control	
	Soil remediation	
	Recycling	
	Remanufactured products	
Agriculture Forestry	Environmental protection	
	Forestry management	
	Reforestation	
Climate Change Adaptation	Afforestation	
	Information support (climate observation and early warning systems)	
Eco-Efficient Technology	Eco-friendly products	
SOCIAL	Affordable Basic Infrastructure	Clean drinking water
		Sewers
		Sanitation
		Transport
		Energy
	Access to Essential Services	Health
		Education and vocational training
		Healthcare
	Affordable Housing	Financing and financial services
		N/A
Employment Generation	N/A	
Food Security	N/A	
Socioeconomic (advancement and empowerment)	N/A	

Appendix V: Index Tickers and Names

See 'ESG Factors' column for the applicable ESG factors for each group of indices.

Index Ticker	Index Name	Currency	Maturity	Sector	ESG Factors
I37363US, I37375US, I37358EU, I37359US, I37361JP, I37907US, I37908US, I37909US, I37921US, I37922US, I37357US, I37923US, I37933US, I37929US, I37930EU, I37937US, I37938EU, I37924US, I37925US	Bloomberg Global Aggregate Green Social Sustainability Bond Index	USD, EUR, Ex-USD, Ex-JPY	0-3, 0-5, 0-10, 1-3, 1-5, 1-10, 10+	Corporate, Government, Treasury, Treasury & Gov-Related	Use of Proceeds: - Green categories; or - Social categories; or - Green and Social categories
I37364US, I37376US, I37379EU, I37360US, I37362JP, I37900US, I37901US, I37906US, I37916US, I37917US, I37372US, I37918US, I37934US, I37931US, I37932EU, I37939US, I37940EU, I37927US, I37928US	Bloomberg Global Aggregate Green Bond Index	USD, EUR, Ex-USD, Ex-JPY	0-3, 0-5, 0-10, 1-3, 1-5, 1-10, 10+	Corporate, Government, Treasury, Treasury & Gov-Related	Use of Proceeds: Green categories
I37365US, I37377US, I37380EU, I37382US, I37384JP, I37897US, I37898US, I37899US, I37913US, I37914US, I37373US, I37915US	Bloomberg Global Aggregate Social Bond Index	USD, EUR, Ex-USD, Ex-JPY	0-3, 0-5, 0-10, 1-3, 1-5, 1-10, 10+	Global	Use of Proceeds: Social categories
I37356US, I37378US, I37381EU, I37383US, I37385JP, I37894US, I37895US, I37896US, I37910US, I37911US, I37374US, I37912US	Bloomberg Global Aggregate Sustainability Bond Index	USD, EUR, Ex-USD, Ex-JPY	0-3, 0-5, 0-10, 1-3, 1-5, 1-10, 10+	Global	Use of Proceeds: Green and Social categories

Document Version History

Date	Update
September 2023	Publication in new format

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