Bloomberg Global Aggregate ex-USD >\$1B: Corporate Bond Index

The rules of this Index are described in the <u>Bloomberg Global Aggregate Index Methodology</u> with the additional constraints described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Global Aggregate ex-USD >\$1B: Corporate Bond Index measures the corporate sector of the Global Aggregate Index excluding USD-denomindated bonds with higher local amount outstanding requirements described below. This index was launched in April 2010, with history backfilled to January 2005.

Index ID 22852

Base Currency Index Ticker

I22852US/BG1BTRUU: Total Return USD Unhedged

Features Specific to this Index

Sector Corporate bonds only

Minimum Liquidity Requirements Fixed minimum issue sizes are set for all local currency markets:

• 1bn: CAD, EUR, CHF, AUD

• 666.6mn: GBP

• 116.6bn: JPY

• 3.2bn: RON, PEN

• 6.6bn: DKK, NOK, PLN, ILS, HKD, MYR

8.32bn: SEK16.6bn: CNY

• 33.2bn: MXN, CZK, THB

• 1.666bn: NZD, SGD

666.6bn: HUF333.2bn: CLP1666.6bn: KRW

3.2trn: COP6.6trn: IDR

Subordination Only senior bonds are included

Currency USD-denominated securities are excluded

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the <u>Bloomberg Fixed Income Index Methodology</u> for Currency Hedging and Currency Returns.
- See Appendix 12 of the <u>Bloomberg Fixed Income Index Methodology</u> for Index Identification and Publication Currency.

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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 <u>Bloomberg Fixed Income</u> <u>Methodology</u> for ESG disclosures.

Document Version History

Date	Update
April 2024	Publication in new format

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