

# Bloomberg Global Aggregate 500 MM Index

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#) and the [Bloomberg Global Aggregate Index](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg Global Aggregate 500 MM Index is an investment grade, multi-currency benchmark including treasury, government-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers. The Global Aggregate 500 MM Index is a subset of the Bloomberg Global Aggregate Index, with different fixed minimum issue sizes set for all local currency markets, with details specified below. The Global Aggregate 500 MM Index was created in March 2024, with history to January 1, 2019.

The features specific to this Index are set out below.

**Index ID** 38658

**Base Currency Index Ticker** I38658US: Total Return USD Unhedged

## Eligibility Requirements:

**Currencies** Principal and coupon must be denominated in one of the following eligible currencies:

- Americas: CAD, CLP, COP, MXN, PEN, USD
- EMEA: CHF, CZK, DKK, EUR, GBP, HUF, ILS, NOK, PLN, RON, RUB, SEK
- Asian-Pacific: AUD, CNY, HKD, IDR, JPY, KRW, MYR, NZD, SGD, THB

**Sector** Treasury, Government-Related, Corporate, and Securitized

**Credit Rating** Investment grade

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

- 500mn: USD, CAD, EUR, CHF, AUD
- 333.3mn: GBP
- 58.3bn: JPY
- 1.6bn: RON, PEN
- 3.3bn: DKK, NOK, PLN, ILS, HKD, MYR
- 4.16bn: SEK
- 8.3bn: CNY
- 16.6bn: MXN, CZK, THB
- 33.3bn: RUB
- 833.3mn: NZD, SGD
- 333.3bn: HUF
- 166.6bn: CLP
- 833.3bn: KRW
- 1.6trn: COP
- 3.3trn: IDR

**Maturity** At least one year until final maturity, regardless of optionality.

**Rebalance Date** The last business day of each month.

### Publication Currency

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

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

### 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 [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

### Document Version History

Date	Update
March 2024	Initial publication

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