Bloomberg Global Corporate A and Above 1-5 Year Senior ex Emerging Market Index

This document is intended to be read in conjunction with the Bloomberg Global Aggregate Corporate Index Methodology; these documents collectively constitute the index methodology for this Index.

The Bloomberg Global Corporate A and Above 1-5 Year Senior ex Emerging Market Index tracks fixed-rate, investment grade corporate debt. The index represents the corporate sector of the Global Aggregate Index, excluding emerging market issuers and with some additional selection criteria. To be eligible for the index, bonds must have at least one and up to, but not including, five years remaining until maturity, with a rating of A- or higher from at least two rating agencies. Additionally, bonds must be senior, and putable bonds are not eligible for inclusion. Specific currency and country eligibility is listed below. The index was created in January 2024, with history available from January 1, 2019.

Index ID 38515

Base Currency Index Ticker I38515US: Total Return USD Unhedged

Eligibility Requirements:

Currencies

Principal and interest must be denominated in one of the following eligible currencies:

- Americas: CAD, USD
- EMEA: CHF, EUR, GBP, NOK, SEK
- Asian-Pacific: AUD, JPY, NZD

Credit Rating

Securities must be rated A3/A-/A- or higher from at least two rating agencies, using those of Moody's, S&P and Fitch.

Subordination

Senior unsecured credit and Secured credit bonds are eligible for inclusion

Maturity

At least one year and up to, but not including, five years remaining until maturity for bullet bonds.

Fixed to floating rate bonds must have at least one year remaining until their conversion to floating rate date, and up to, but not including, five years remaining until their final, extended maturity date.

Fixed to floating rate perpetual bonds are not eligible for inclusion.

Security Types

Included

- Bullet, sinkable/amortizing and callable bonds
- Original issue zero coupon bonds

Excluded

- Putable bonds
- Fixed to floating rate perpetual bonds
- Debt issued by central governments in non-domestic currencies
- Inflation-linked bonds, floating-rate issues
- Private placements, retail bonds

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- Sinkable Russian OFZ bonds issued prior to 2009
- STRIPS
- Treasury bills with less than one year to maturity
- Illiquid securities with no available internal or third-party pricing source

Country Bonds with the below country of risk designation are excluded:

- Antigua and Barbuda
- Aruba
- Bahamas
- Bermuda
- Cayman Islands
- Saint Kits Nevis
- Saint Martin Fr
- Saint Pierre
- Seychelles

Rebalance Date The last business day of each month.

Issuer Capping Issuers that exceed 5% of the market value of the uncapped index are limited to 5%. The excess market value over the 5% cap is redistributed on a pro rata basis to all other bonds in the index under the 5% cap. The process is repeated until no issuer exceeds the 5% cap.

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
June 2024	Initial publication
May 2025	New rule to include fixed to floating rate bonds only if they have up to, but not including, five years remaining until their final, extended maturity date, and fixed to floating rate perpetual bonds are no longer eligible for inclusion.

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