

Bloomberg MSCI Global Aggregate ex USD Securitized Sustainable and Green Bond SRI Index

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

The Bloomberg MSCI Global Aggregate ex USD Securitized Sustainable and Green Bond SRI Index uses the [Bloomberg MSCI Global Aggregate Sustainable and Green Bond SRI Index](#) as its base and then excludes USD-denominated securitized debt.

The features specific to this Index are set out below.

Description of Index Constituents	Global Investment Grade Bonds
Index Ticker	I36951US Index: Total Return USD Unhedged

Eligibility Requirements:

In addition to the eligibility requirements detailed in the [Bloomberg MSCI Global Aggregate Sustainable and Green Bond SRI Index Methodology \("Parent Index"\)](#), the following applies:

Sector Exclusion	USD-denominated securitized debt is excluded. Note: this exclusion is applied to the Parent Index after the Parent Index has had the sector neutral re-weighting applied. Therefore there could be circumstances where the sector neutral re-weighting may not hold for this index.
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Environmental, Social and Governance (ESG)

The Index applies the standard ESG factors outlined in the [Bloomberg MSCI Global Aggregate Sustainable and Green Bond SRI Index Methodology](#) Environment Social and Governance (ESG) Disclosures annex.

Document Version History

Date	Update
September 2023	Publication in new format

Environmental, Social and Governance (ESG) Disclosures

Please refer to Environment Social and Governance (ESG) Disclosures annex in the [Bloomberg MSCI Global Aggregate Sustainable and Green Bond SRI Index Methodology](#) for an explanation of how environmental, social and governance factors are taken into account in this Index.

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