

Global Aggregate - Corporate Ex CHF Index

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

The Global Aggregate - Corporate Ex CHF Index is a fixed-rate investment grade corporate bond benchmark that follows the rules of the Bloomberg Global Aggregate Corporate Index and excludes bonds denominated in CHF currency. This multi-currency benchmark includes corporate fixed-rate bonds from both developed and emerging markets issuers. The index was launched in December 2009, with history backfilled to September 1, 2000.

Description of Index Constituents Global Corporate Investment Grade Ex CHF denominated bonds

Index Ticker H22052CH: Total Return CHF Hedged

Eligibility Requirements

Currency

- Principal and interest must be denominated in one of the following eligible currencies:
 - Americas: CAD, USD
 - EMEA: CZK, DKK, EUR, GBP, NOK, PLN, SEK
 - Asian-Pacific: AUD, HKD, JPY, KRW, MYR, NZD, SGD, THB
- Swiss Franc (CHF) are excluded. They are included in flagship Global Aggregate Index.

Sector Corporate issuer only

Quality Investment Grade

Minimum Amount Outstanding Fixed minimum issue sizes are set for all local currency markets:

- 150mn: CAD
- 300mn: USD, EUR, AUD
- 200mn: GBP
- 35bn: JPY
- 2bn: DKK, NOK, PLN, HKD, MYR
- 2.5bn: SEK
- 10bn: CZK, THB
- 500mn: NZD, SGD
- 500bn: KRW

Minimum Liquidity Requirements See Minimum Amount Outstanding specified above

Maturity Securities must have remaining time to maturity of at least one year, regardless of optionality.

Rebalance Frequency Monthly

Document Version History

Date	Update
September 2023	Publication in new format

Environmental, Social and Governance (ESG) Disclosures

The Index does not take into account any ESG factors or pursue any ESG objectives, please refer to the [Bloomberg Fixed Income Methodology](#) ESG disclosure

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