

Global Aggregate Corporate OECD Bond 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 Aggregate Corporate OECD Bond Index is based on the flagship Global Aggregate Corporate Index and applies additional criteria for security eligibility. This index includes investment grade, fixed-rate corporate bonds denominated in either European Euro or United States Dollar, and with at least with EUR or USD 500mn par amount outstanding. The index was created in August 2020, with history backfilled to January 1, 2010.

The features specific to this Index are set out below.

Description of Index Constituents	USD or EUR denominated Global Corporates Bonds
Index Ticker	I35770 Index
Eligibility Requirements:	
Currency	Principal and coupon must be denominated in EUR or USD; Index versions calculated in USD, CHF, EUR, and GBP
Sector	Corporate (industrial, utility and financial institutions) issuers only
Credit Rating	Investment Grade Bonds that do not have a bond-level rating from all three rating agencies are excluded, except in cases where there is an appropriate issuer-level rating by an agency
Minimum Amount Outstanding	Fixed minimum issue sizes are set for all local currency markets: <ul style="list-style-type: none">500mn: EUR500mn: USD
Maturity	Securities with at least one year remaining to maturity, regardless of optionality
Minimum Liquidity Requirements	See Minimum Amount Outstanding specified above
Country of Risk	Issuers must have an OECD country of risk, where country of risk is based on the Bloomberg Terminal field (DX129)
Country of Incorporation	Issuers must be incorporated in an Organization for Economic Co-operation and Development (OECD) country. The country of incorporation is based on the Bloomberg Terminal field DX650
Excluded Securities	Loan Participation Notes are excluded from index

Rebalance Date Monthly

Environmental, Social and Governance (ESG)

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

Document Version History

Date	Update
October 2023	Publication in new format
February 2024	Update to the Eligibility Requirements

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