

Bloomberg MSCI Global Corporate Sustainability Index

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

The Bloomberg MSCI Global Corporate Sustainability Index is a multi-currency benchmark that includes corporate fixed-rate bonds from both developed and emerging markets issuers. The index includes securities with at least one year until final maturity. Additionally, the index includes issuers that meet the standard Bloomberg MSCI Sustainability thresholds, in addition to excluding issuers per the standard Bloomberg MSCI ESG Controversy screen. The index was created in June 2013, with history backfilled to January 1, 2007.

The features specific to this Index are set out below.

Description of Index Constituents Global Investment Grade Bonds

Index Ticker I29753US Index: Total Return USD Unhedged

Eligibility Requirements:

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

- Americas: USD, CAD
- EMEA: EUR, GBP, CHF, CZK, DKK, NOK, PLN, SEK
- Asian-Pacific: JPY, AUD, HKD, KRW, NZD, SGD, MYR, THB

Credit Rating Investment Grade

Sector Corporate

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

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

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

Minimum Liquidity Requirements See Minimum Amount Outstanding specified above

Rebalance Date Monthly



Environmental, Social and Governance (ESG)

The Index applies the standard ESG factors outlined in the [Bloomberg MSCI ESG Fixed Income Indices Methodology](#) Appendix B: Bloomberg MSCI Sustainability Indices ESG annex:

- Securities must use the standard Bloomberg MSCI ESG Rating thresholds, and
- Standard Bloomberg MSCI ESG Controversies score threshold.

Document Version History

Date	Update
September 2023	Publication in new format

Environmental, Social and Governance (ESG) Disclosures

Please refer to Appendix B: Bloomberg MSCI Sustainability Indices in the [Bloomberg MSCI ESG Fixed Income Indices Methodology](#) for the ESG disclosure annex for explanation of how environmental, social and governance factors are taken into account in this Index.

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