

Bloomberg MSCI Global Green Bond Index: 1-10

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

The Bloomberg MSCI Global Green Bond Index: 1-10 aims to track fixed-income securities in which the proceeds will be exclusively and formally applied to projects or activities that promote climate or other environmental sustainability purposes through their use of proceeds (Green Bonds). The index includes securities with at least one, and up to, but not including, 10 years until final maturity and that meet the standard Bloomberg MSCI Global Green Bond Criteria. The index was created in October 2014, with history backfilled to January 1, 2014.

The features specific to this Index are set out below.

Description of Index Constituents	Global Investment Grade Bonds
Index Ticker	I31602US Index: Total Return USD Unhedged

Eligibility Requirements:

Currency	<ul style="list-style-type: none"> The Global Green Bond Index is a multi-currency benchmark that includes local currency debt markets tracked by the Bloomberg Global Aggregate Index. Principal and coupon must be denominated in one of the following eligible currencies: <ul style="list-style-type: none"> Americas: CAD, CLP, COP, MXN, PEN, USD EMEA: CHF, CZK, DKK, EUR, GBP, HUF, ILS, NOK, PLN, RON, RUB, SEK Asia-Pacific: AUD, CNY, HKD, IDR, JPY, KRW, MYR, NZD, SGD, THB Eligible currencies will not necessarily have debt included in the index if no securities satisfy the inclusion rules. New currency inclusion is reviewed annually through the index governance process. To be considered for inclusion, new currency candidates must be rated investment grade and sufficiently tradable, convertible and hedgeable for international investors.
Sector	Treasury, corporate, government-related, and securitized bonds are included.
Credit Rating	Investment Grade
Minimum Amount Outstanding	<p>Fixed minimum issue size are set for all local currency markets:</p> <ul style="list-style-type: none"> 150mn: CAD 300mn: USD (excluding MBS, ABS, and CMBS), EUR, CHF, AUD 200mn: GBP 35bn: JPY 1bn: RON, PEN, USD MBS pass-throughs 25mn: USD ABS and CMBS tranches 2bn: DKK, NOK, PLN, ILS, HKD, MYR 2.5bn: SEK 5bn: CNY 10bn: MXN, CZK, THB 20bn: RUB

- 500mn: NZD, SGD
- 200bn: HUF
- 100bn: CLP
- 500bn: KRW
- 1trn: COP
- 2trn: IDR

Maturity	At least one, and up to, but not including, 10 years 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 Global Green Bond Index Methodology](#) Appendix 1: Environmental, Social and Governance (ESG) Disclosures annex:

- Standard Bloomberg MSCI Green Bond criteria.

Document Version History

Date	Update
September 2023	Publication in new format

Environmental, Social and Governance (ESG) Disclosures

Please refer to Appendix 1: Environmental, Social and Governance (ESG) Disclosures in the [Bloomberg MSCI Global Green Bond Index 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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