

Global Corporate IG Select 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 Corporate IG Select Index is based on the flagship Global Aggregate Corporate Index, and applies additional criteria for security eligibility. This index includes bonds only from developed markets issuers within the industrial, utility and financial sectors. Additionally, to be eligible for the index, bonds must have both an OECD country of risk and country of incorporation. The index was launched in May 2023, with history backfilled to April 1, 2013.

Description of Index Constituents Global IG Corporates Bonds

Index Ticker I37936US Index: Total Return USD Unhedged

Eligibility Requirements:

Currency Principal and coupon must be denominated in one of the Global Aggregate eligible, Organization for Economic Co-operation and Development (OECD) currencies.

- Americas: CAD, USD
- EMEA: CHF, DKK, EUR, GBP, NOK, SEK
- Asian-Pacific: AUD, JPY, NZD

Emerging Markets currencies are excluded, as per the Bloomberg EM Country definition.

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 (Moody's S&P, and Fitch) are excluded.

Bonds that use a combination of bond- and issuer-level credit ratings are not eligible. This check is performed on a quarterly basis.

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

- 150mn: CAD
- 200mn: GBP
- 300mn: USD, EUR, CHF, AUD
- 500mn: NZD
- 2bn: DKK, NOK
- 2.5bn: SEK
- 35bn: JPY

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. Additionally, issuers from Emerging Markets country of risk are excluded, as per the Bloomberg EM Country definition.
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.
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
November 2023	Changes in credit rating methodology

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