

Bloomberg Global Aggregate Securitized ex ABS ex CMBS Index

The rules of this Index are described in [Bloomberg Global Aggregate Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Global Aggregate Securitized ex ABS ex CMBS Index tracks investment grade, fixed-rate securitized bonds, including MBS Pass-Through and Covered bonds, and excluding ABS and CMBS. The index was created in February 2024, with history backfilled to January 1, 2019.

Index ID 38547

Base Currency Index Ticker I38547US: Total Return USD Unhedged

Features Specific to this Index

Sector Includes bonds with a Bloomberg Fixed Income Classification of MBS Pass-Through and Covered only.

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

Document Version History

Date	Update
February 2024	First publication.

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