

Global Aggregate Ex CHF Index

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

The Global Aggregate Ex CHF Index is a carve-out of the Bloomberg Global Aggregate index, and measures global investment grade debt from twenty-seven local currency markets. The index excludes bonds denominated in CHF currency. This multi-currency benchmark includes treasury, government-related, corporate, and securitized fixed-rate bonds from both developed and emerging markets issuers. The index was launched in December 2009, with history backfilled to January 1, 1990.

Description of Index Constituents Global Investment Grade Ex CHF denominated bonds

Index Ticker H22039CH: Total Return CHF Hedged

Eligibility Requirements

Currency

- Principal and interest must be denominated in one of the following eligible currencies:
 - Americas: CAD, CLP, COP, MXN, PEN, USD
 - EMEA: CZK, DKK, EUR, GBP, HUF, ILS, NOK, PLN, RON, RUB, SEK
 - Asian-Pacific: AUD, CNY, HKD, IDR, JPY, KRW, MYR, NZD, SGD, THB
- Swiss Franc (CHF) are excluded. They are included in flagship Global Aggregate Index.

Sector Treasury, government-related, corporate, and securitized fixed-rate

Quality Investment Grade

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

- 150mn: CAD
- 300mn: USD, EUR, AUD
- 200mn: GBP
- 1bn: RON, PEN
- 35bn: JPY
- 2bn: DKK, NOK, PLN, ILS, HKD, MYR
- 2.5bn: SEK
- 5bn: CNY
- 10bn: MXN, CZK, THB
- 20bn: RUB
- 500mn: NZD, SGD

- 100bn: CLP
- 200bn: HUF
- 500bn: KRW
- 1trn: COP
- 2trn: IDR

Minimum Liquidity Requirements

See Minimum Amount Outstanding specified above

Maturity

Securities must have remaining time to maturity of at least one year, regardless of optionality.

Rebalance Frequency

Monthly

Document Version History

Date	Update
September 2023	Publication in new format

Environmental, Social and Governance (ESG) Disclosures

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

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