

Bloomberg MSCI Global Aggregate Catholic Values Index

This document is intended to be read in conjunction with the [Bloomberg Global Aggregate 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 Aggregate Catholic Values Index is a multi-currency benchmark that includes investment grade, fixed-rate bonds from both developed and emerging market treasury, government-related, corporate, and securitized issuers. The index includes securities with at least one year until final maturity and excludes issuers per the standard Bloomberg MSCI Catholic Values screen. The index was created in March 2016, with history backfilled to January 1, 2007.

The features specific to this Index are set out below.

Index ID	32279
Base Currency Index Ticker	I32279US Index: Total Return USD Unhedged

Eligibility Requirements: Fixed Income Criteria

Sector	Treasury, Government-Related, Corporate, and Securitized
Currency	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 Asian-Pacific: AUD, CNY, HKD, IDR, JPY, KRW, MYR, NZD, SGD, THB
Credit Rating	Investment Grade
Minimum Amount Outstanding	Fixed minimum issue sizes are set for all local currency markets: <ul style="list-style-type: none"> AUD 300mn CAD 150mn CHF 300mn CLP 100bn CNY 5bn¹ COP 1trn CZK 10bn DKK 2bn EUR 300mn GBP 200mn HKD 2bn HUF 200bn IDR 2trn ILS 2bn JPY 35bn MXN 10bn MYR 2bn NOK 2bn PEN 1bn PLN 2bn RON 1bn SEK 2.5bn SGD 500mn THB 10bn USD: <ul style="list-style-type: none"> Treasury, government-related and corporate securities: 300mn MBS: 1bn at the Cohort level ABS: 500mn deal size / 25mn tranche size CMBS: 500mn deal size / 25mn tranche size / 300mn remaining in the deal

¹ The minimum amount outstanding required for CNY-denominated treasury and policy bank debt is CNY 5bn. The total amount of index-eligible CNY debt will be phased into the Global Aggregate Index at 5% increments over a 20-month period starting April 1, 2019 until November 2020 when 100% of index-eligible debt will be reflected in the index

- KRW 500bn

Maturity	At least one year until final maturity, regardless of optionality
Minimum Liquidity Requirements	See Minimum Amount Outstanding specified above
Rebalance Date	Monthly

Eligibility Requirements: Environment, Social and Governance (ESG)

The Index applies the standard ESG factors outlined in the [Bloomberg MSCI ESG Fixed Income Indices Methodology](#) Appendix D: Bloomberg MSCI Catholic Values Screened Indices ESG annex:

- Standard Bloomberg MSCI Catholic Values definition

Available Indices

Bloomberg publishes sector sub-indices of the Bloomberg MSCI Global Aggregate Catholic Values Index.

Sector - BCLASS 1	Name	Index ID
Corporate	Bloomberg MSCI Global Aggregate Corporate Catholic Values Index	I29752

Publication Currency

Bloomberg may offer these indices 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

Document Version History

Date	Update
July 2024	First publication

Environmental, Social and Governance (ESG) Disclosures

Please refer to Appendix D: Bloomberg MSCI Catholic Values Screened 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.

Disclaimer

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