

Bloomberg International High Income Sovereign Index

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

The Bloomberg International High Income Sovereign Index is derived from the Bloomberg Global Treasury Index, consisting of only securities from 7 (or fewer) selected countries. The index is then country-weighted by GDP, with a country cap at 20%. This index was launched in August 2001.

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| Index ID | 28091 |
| Base Currency Index Ticker | I28091US: Total Return USD Unhedged |

Features Specific to this Index

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| Sector | Central government debt issued in local currency only. |
| Country Selection | <ul style="list-style-type: none"> - G20 Countries only, but excluding Argentina, India, China, Saudi Arabia and all Euro-area countries except Germany. - Must be rated investment grade using middle rating of Moody's, S&P, and Fitch. (Quality is reviewed annually at the end of October. The result is then reflected in the next annual rebalance at the end of the year.) - At the end of October, eligible countries are ranked by the yield-to-worst of their respective country treasury indices, and the 7 countries with the highest yield-to-worst are selected. At least 2 non-emerging market countries must be selected. - If the number of eligible countries is less than 7, then all eligible countries are selected. |
| Country Weighting | <ul style="list-style-type: none"> - Weights are calculated using a trailing 3-year weighted average of nominal GDP (in USD) for index-eligible countries. - All countries that exceed 20% of the country GDP weight of the uncapped GDP weighted index are limited at 20%. The excess market value over the 20% cap is redistributed on a pro-rata basis to all the other countries' bonds in the index that are under the 20% cap. This process is repeated until no country exceeds the 20% limit. - Country weights are reset annually on January 1st. - The index will rebalance monthly back to the target GDP weight for each country. |

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 |
|----------|---------------------------|
| May 2024 | Publication in new format |

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