

Bloomberg Fiscal Strength Global Treasury ex CHF Index

The rules of this Index are described in the [Bloomberg Global Treasury Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. A Fiscal Strength Weighting structure is also applied to this index, as described in the [Bloomberg Fiscal Strength Weighted Index Methodology](#). These documents collectively constitute the index methodology for this Index.

Index ID 28399

Base Currency Index Ticker 128399US: Total Return USD Unhedged

Features Specific to this Index

Country of Risk Securities with Switzerland as their country of risk are excluded from the index. Eligible treasuries are denominated in the native currency of their country of risk.

Fiscal Strength Weighting This index applies a Fiscal Strength Weighting structure that weights securities in the index based on the Fiscal Strength Weighted Country Score of their country of risk. This score is calculated as a weighted average of that country's Debt/GDP Score, Deficit/GDP Score, and Current Account Balance/GDP Score, whereby:

$$\text{Fiscal Strength Weighted Country Score} = (50\% * \text{Debt/GDP score}) + (25\% * \text{Deficit/GDP score}) + (25\% * \text{Current Account Balance/GDP score})$$

The Fiscal Strength Weighted Country Score of a given security then acts as a multiplier applied to the Market Value of the security to arrive at the Market Value of the security in the index.

The [Bloomberg Fiscal Strength Weighted Index Methodology](#) contains more information pertaining to Fiscal Strength Weighted indices.

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	Document Creation

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