

Bloomberg Global Government AAA-AA Capped Bond Index Gross

The rules of this Index are described in [Bloomberg Global Treasury 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 Government AAA-AA Capped Bond Index Gross measures AAA-AA local currency government debt excluding bonds within the [Bloomberg EM Local Currency Government Universal Index](#). The index was created in August 2012, with history backfilled to July 1, 2008.

Index ID 28637

Base Currency Index Ticker I28637US: Total Return USD Unhedged

Features Specific to this Index

Credit Rating Securities must have an index rating of AA3 or higher

Security Selection Bonds within the [Bloomberg EM Local Currency Government Universal Index](#) are not eligible for this index

Capping AA issuers are capped at 10% and AAA issuers are capped at 20%

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
April 2024	Publication in new format

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