

Bloomberg 80% Global Treasury Fiscal Strength Weighted 20% Global Agg Gov Related Index

The Bloomberg 80% Global Treasury Fiscal Strength Weighted 20% Global Agg Gov Related Index has been created by combining the below indices in the following proportion:

Index ID	Name	Weight %
9411	Bloomberg Global Aggregate: Government-Related Index	20
13002004	Bloomberg Global Treasury Fiscal Strength Weighted Index	80

The Index was created in April 2018, with history from April 1, 2018.

Please refer to the methodologies of the underlying indices for further information including as to any ESG factors specific to them.

Index Ticker 133783US Index - Total Return USD Unhedged

Eligibility Requirements

1. Bloomberg Global Treasury Fiscal Strength Weighted Index

Parent [Bloomberg Global Aggregate Index](#)

Sector Treasury

Fiscal Strength Weighting This index applies a Fiscal Strength Weighting methodology that is a rules-based alternative weighting methodology that uses fundamental country scores to adjust natural market value weights in existing treasury/government bond indices. The Fiscal Strength Weighted Country Score is calculated as a weighted average of that country's Debt/GDP score, Deficit/GDP score, and Current Account Balance/GDP score, whereby:

Fiscal Strength Weighted Country Score =

$(50\% * \text{Debt/GDP score}) + (25\% * \text{Deficit/GDP score}) + (25\% * \text{Current Account Balance/GDP score})$

Country scores (between 0 and 10) are used as a country-specific multiplier applied to the market value of each index-eligible country. These adjusted market values are then normalized to calculate Fiscal Strength Country Index Weights.

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)

The Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) ESG Disclosures.

Version History

Date	Update
June 2024	Document creation

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