

Bloomberg Multiverse 500MM B3+ Custom Index

The rules of this Index are described in the [Bloomberg Multiverse Index Methodology](#) with the additional maturity constraint described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Multiverse 500MM B3+ Custom Index represents the union of Global Aggregate Index, the Global High-Yield Index, the Euro Treasury High Yield Index, and captures EM Local Currency Debt not already included in the Global Aggregate Index with additional quality and liquidity constraints described below. This index was launched in May 2024, with history backfilled to January 2019.

Index ID 38789

Base Currency Index Ticker I38789US: Total Return USD Unhedged

Features Specific to this Index

Credit Rating Securities must have an index rating of B3 or higher. Unrated securities are excluded.

Minimum Liquidity Requirements Fixed minimum issue sizes are set for all local currency markets:

- 500mn: USD, CAD, EUR, CHF, AUD
- 300mn: GBP
- 58.3bn: JPY
- 1.6bn: RON, PEN
- 3.3bn: DKK, NOK, PLN, ILS, HKD, MYR
- 4.16bn: SEK
- 8.3bn: CNY
- 16.6bn: MXN, CZK, THB
- 833.3mn: NZD, SGD
- 333.3bn: HUF
- 166.6bn: CLP
- 833.3bn: KRW
- 1.6trn: COP
- 3.3trn: IDR

Custom Hedging Index uses custom hedging rules, when looking at hedged returns only the following currencies are hedged: Australian Dollar, Canadian Dollar, European Euro, Japanese Yen, Pounds Sterling, Swedish Krona, Swiss Franc and United States Dollar. The rest of currencies are unhedged.

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 of the document

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