

Bloomberg EM Pan Euro Aggregate: Sovereign Index

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg EM Pan Euro Aggregate: Sovereign Index is a subset of the EM Pan Euro Aggregate Index. It measures the performance of EUR- and GBP-denominated, fixed and floating rate, emerging market issuers. The index includes only securities classified as treasuries or sovereigns, and securities must have at least one year remaining until final maturity. The index was launched in October 2005, with history backfilled to August 2001.

The features specific to this Index are set out below.

Index ID	12894
Base Currency Index Ticker	I12894EU: Total Return EUR Unhedged

Eligibility Requirements

Currency	Principal and interest must be denominated in EUR or GBP
Credit Rating	Investment Grade, high yield, and unrated issuers
Sector	Treasuries and sovereigns only
Minimum Amount Outstanding	Fixed minimum issue size of 500mn for EUR and GBP
Maturity	At least one year until final maturity, regardless of optionality
Region	Emerging market issuers
Rebalance Date	Monthly

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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