Bloomberg EM Hard Currency Aggregate: Sovereign Index

The Bloomberg EM Hard Currency Aggregate: Sovereign Index has been created by combining <u>Bloomberg EM USD Aggregate</u>: <u>Sovereign Index</u> and <u>Bloomberg EM Pan Euro Aggregate</u>: <u>Sovereign Index</u> in the following proportion:

- 1. Bloomberg EM USD Aggregate: Sovereign Index- 100%; and
- 2. Bloomberg EM Pan Euro Aggregate: Sovereign Index 100%

The index was created in February 2013 with history backfilled to February 1, 2003.

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

Index Ticker

129186US Index - Total Return USD Unhedged

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the <u>Bloomberg Fixed Income Index Methodology</u> for Currency Hedging and Currency Returns.
- See Appendix 12 of the <u>Bloomberg Fixed Income Index Methodology</u> 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 <u>Bloomberg Fixed Income</u> <u>Methodology</u> ESG disclosure.

Version History

Date	Update
May 2024	Publication in new format

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