

Bloomberg EM USD Investment Grade ex China Coupon 5.5% 5Yr+ 10% Country Capped 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 USD Investment Grade ex China Coupon 5.5% 5Yr+ 10% Country Capped Index tracks Emerging Markets debts which are USD-denominated, fixed-rate, taxable bonds issued from sovereign, quasi-sovereign and corporate issuers. The index excludes bonds with a country of risk of China. The Index includes securities rated Baa3/BBB- or above, with coupon payment of 5.5% or greater, and that have at least 5 years remaining to maturity. Country eligibility and classification as Emerging Markets is rules-based and reviewed annually using World Bank income group and International Monetary Fund (IMF) country classifications. The index was created in August 2017, with index history backfilled to August 1, 2010.

Index Ticker 133324US Index: Total Return USD Unhedged

Eligibility Requirements

Currency	Principal and interest must be denominated in USD.
Credit rating	The security should carry a rating of Baa3/BBB- or higher using the Bloomberg index rating methodology.
Amount Outstanding	USD 500mn minimum par amount outstanding
Sector	Sovereign, agency (government owned, government guaranteed, and government sponsored entities), local authority and corporate issuers
Coupon	<ul style="list-style-type: none"> Fixed-rate coupon only Coupon \geq 5.5%
Maturity	At least 5 years until final maturity, regardless of optionality.
Seniority of Debt	Subordinated issues are excluded
Country of Risk	Bonds with a country of risk of China are excluded
Rebalance Frequency	Monthly

Security Types

Included

- Bullet bonds only
- Underwritten MTN
- Senior bonds only

Excluded

- Contingent capital securities, including traditional CoCos and contingent write-down securities, with explicit capital ratio or solvency/balance sheet-based triggers
- Bonds with equity type features (eg, warrants, convertibles, preferred, DRD/QDI-eligible issues)
- Inflation-linked bonds, floating-rate issue
- Taxable and tax-exempt municipal securities, covered bonds
- Private placements with no SEC registration rights, retail bonds
- USD25/USD50 par bonds
- Structured notes, pass-through certificates
- Illiquid securities with no available internal or third-party pricing source

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.

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