Bloomberg Intermediate US Aggregate Index

The rules of this Index are described in the <u>Bloomberg US Aggregate</u> ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Intermediate US Aggregate Index measures the subset of bonds in the Bloomberg US Aggregate Index that includes non-securitized issues with greater than 1 and less than, but not equal to 10 years until final maturity; as well as securitized issues without this maturity constraint applied.

 Index ID
 2

 Base Currency Index
 LC08TRUU / I00002US : Total Return USD Unhedged

 Ticker
 1000002US : Total Return USD Unhedged

Features Specific to this Index

Maturity

Non-securitized issues must have greater than 1 year until final maturity, and less than, but not equal to 10 years until final maturity. This maturity constraint does not apply to securitized issues.

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) Disclosures

This 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> for ESG disclosures.

Document Version History

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April 2024	Document Created

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