

Bloomberg 1-3 Yr Gov/Credit Index

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

The Bloomberg 1-3 Yr Gov/Credit Index measures the non-securitized component of the US Aggregate Index, filtering for securities with maturities between 1 and 3 years. This index was launched in October 1997, with history backfilled to January 1976.

Index ID 1030

Base Currency Index Ticker IO1030US/LGC3TRUU: Total Return USD Unhedged

Features Specific to this Index

Credit Rating Securities must be rated Baa1/BBB+, Baa2/BBB, or Baa3/BBB- using the Bloomberg index rating methodology. When a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality.

Minimum Liquidity Requirements USD 300mn minimum par amount outstanding.

Maturity At least one year and up to, but not including, three years until final maturity, regardless of optionality.

Bonds that convert from fixed to floating rate, including fixed-to-float perpetuals, will exit the index one year prior to conversion to floating-rate. Fixed-rate perpetual are not included.

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
January 2024	Publication in new format

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