

Bloomberg US BBB Corporate Bond ex China Coupon 4.5% 10Yr+ 20% Sector Capped Index

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

The Bloomberg US BBB Corporate Bond ex China Coupon 4.5% 10Yr+ 20% Sector Capped Index is a subset of the flagship Bloomberg US Corporate Index. The index excludes bonds with a country of risk of China, and sector exposure in the index is capped at a market value weight of 20% using Class 3 sectors from the Bloomberg Fixed Income Classification System. Securities must have at least 10 years remaining to maturity. The index was launched in August 2017, with index history backfilled to February 1, 2008.

Index Ticker I33325US 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 Baa1/BBB+, Baa2/BBB, or Baa3/BBB- using the Bloomberg index rating methodology.

Sector Eligibility Corporate

Amount Outstanding USD 1bn minimum par amount outstanding

Coupon

- Fixed-rate coupon.
- Coupon $\geq 4.5\%$

Maturity At least 10 years until final maturity, regardless of optionality.

Country of Risk Bonds with a country of risk of China are excluded.

Seniority of Debt Subordinated issues are excluded.

Rebalance Frequency Monthly

Security Types

Included

- Bullet bonds only
- Underwritten MTN
- Enhanced equipment trust certificates (EETC)
- Certificates of deposit

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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