Bloomberg U.S. Long Government/Credit Index

The rules of this Index are described in <u>Bloomberg US Government/Credit Index</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 U.S. Long Government/Credit Index tracks US dollar denominated, fixed-rate Treasuries, government-related and corporate securities with maturities equal or greater than 10 years. The index was created in March 1994, with history backfilled to January 1, 1973.

Base Currency Index I00005US/ LGC5TRUU: Total Return USD Unhedged Ticker

Features Specific to this Index

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Maturity Eligible bonds should have a maturity of 10 years or greater, regardless of optionality.

Publication Currency

Index ID

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

| Date | Update |
|------------|---------------------------|
| March 2024 | Publication in new format |

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