

Bloomberg Asset-Backed Securities Aaa Index

The rules of this Index are described in [Bloomberg US Asset-Backed Securities Index](#) ("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 Asset-Backed Securities Aaa Index is a broad-based flagship benchmark that measures the AAA ABS bonds from the [Bloomberg US Aggregate Index](#). Securities must have a remaining average life of at least one year. The Index was launched in March 1994, with history backfilled to December 1, 1991.

Index ID 3207

Base Currency Index Ticker I03207US / BABUTRUU: Total Return USD Unhedged

Features Specific to this Index

Credit Rating Securities must be rated AAA or higher

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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