Bloomberg Sterling Corporate 1-5 Index

The rules of this Index are described in <u>Bloomberg Sterling Corporate 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 Sterling Corporate 1-5 Index includes investment grade, sterling-denominated, fixed-rate corporate bonds with 1-5 year maturities. Inclusion is based on the currency denomination of a bond, not country of risk of the issuer. The index was created in October 2003, with history backfilled to January 1, 1999.

Index ID 8061

Base Currency Index

108061GB/LF68TRGU: Total Return GBP Unhedged

Ticker

Features Specific to this Index

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

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

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

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