Bloomberg US Intermediate Corporate Index

This document is intended to be read in conjunction with the Bloomberg US Corporate Index Methodology; these documents collectively constitute the index methodology for this Index.

The Bloomberg US Intermediate Corporate Index measures the investment grade, fixed-rate, US dollar-denominated securities issued by corporate issuers. The index includes publicly issued securities by industrial, utility, and financial issuers with at least USD 300mn amount outstanding. The index was created in April 2000, with history backfilled to January 1, 1973. The features specific to this Index are set out below.

Index ID 2773

Index Ticker 102773US Index: Total Return USD Unhedged

Eligibility Requirements:

Currency Principal and coupon must be denominated in USD

Sector Corporate

Credit Rating Investment Grade

Minimum Amount

Outstanding

USD 300mn minimum par amount outstanding

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

Minimum Liquidity

Requirements

See Minimum Amount Outstanding specified above

Rebalance Date Monthly

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

The 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 more detail on ESG disclosures.

Document Version History

Date	Update
January 2024	Publication in new format

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Hong Kong +852 2977 6000 London

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+91 22 6120 3600

+1 212 318 2000 **San Francisco** +1 415 912 2960 **São Paulo** +55 11 2395 9000

New York

Singapore +65 6212 1000

Sydney +61 2 9777 8600 **Tokyo**

Tokyo +81 3 4565 8900