Bloomberg U.S. Long Gov/U.S. Long Credit Blend Index

The Bloomberg U.S. Long Gov/U.S. Long Credit Blend Index has been created by combining <u>Bloomberg U.S. Government: Long Index</u> and <u>Bloomberg U.S. Long Credit Index</u> in the following proportion:

- 1. Bloomberg U.S. Government: Long Index 15%; and
- 2. Bloomberg U.S. Long Credit Index 85%.

Index Ticker

138521US Index - Total Return USD Unhedged

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)

Please refer to the methodologies of the underlying indices for further information including as to any ESG factors specific to them.

Version History

Date	Update
January 2024	Index creation

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