

Bloomberg US Asset-Backed Securities Index

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg US ABS Index is a broad-based flagship benchmark that measures the investment grade, US dollar-denominated, fixed-rate taxable bond market. The index only includes ABS securities. Provided the necessary inclusion rules are met, US Aggregate eligible asset backed securities also contribute to the multi-currency Global Aggregate Index and the US Universal Index. The index includes securities with 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 13

Base Currency Index Ticker 100013US / LUABTRUU: Total Return USD Unhedged

Eligibility Requirements

Currency Principal and interest must be denominated in USD.

Sector ABS securities only.

Credit Rating Securities must be rated investment grade (Baa3/BBB-/BBB- or higher) using the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used.

Minimum Liquidity Requirements

- USD 500mn minimum deal size at issuance.
- USD 25mn minimum tranche size.

Coupon Fixed-rate coupon

Maturity Securities must have a remaining average life of at least one year.

Security Types	Included	Excluded
	<ul style="list-style-type: none"> • Public Issuance • Collateral Types: Credit card, auto and motorcycle, equipment, device payment plan, stranded-cost utility • Pass-throughs • Controlled amortization structures 	<ul style="list-style-type: none"> • Private Placements • Floating-Rate Issues • Illiquid securities with no available internal or third-party price source • Other collateral types: consumer loans, container lease etc.

Rebalance Date The last business day of each month.

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
December 2023	Publication in new format

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