Bloomberg Ba US High Yield Index

The rules of this Index are described in the <u>Bloomberg US Corporate High Yield Index</u> with the additional index rating constraint described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Ba US High Yield Index measures a subset of the US High Yield index, filtering for securities with an index rating between Ba3 and Ba1. This index was launched in August 1998, with history backfilled to July 1983.

Index ID 182

Base Currency Index

Ticker

100182US/BCBATRUU: Total Return USD Unhedged

Features Specific to this Index

Credit Rating

Securities must be rated Bal and Ba3 using the Bloomberg index rating methodology. When a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality.

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
April 2024	Publication in new format

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