

Bloomberg Intermediate U.S. Credit Ex Baa Index

The rules of this Index are described in [Bloomberg US Credit Index](#) ("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 Intermediate U.S. Credit Ex Baa Index measures investment grade, US dollar-denominated, fixed-rate, taxable corporate and government-related bond markets that are rated A3 or higher. It is composed of the [Bloomberg US Corporate Index](#) and a non-corporate component that includes non-US agencies, sovereigns, supranationals and local authorities. Securities must have a maturity greater than or equal to 1 year and less than 10 years. The index was created in May 2002, with history backfilled to January 1, 1990.

Index ID	5163
Base Currency Index Ticker	I05163US Index: Total Return USD Unhedged

Features Specific to this Index

Credit Rating	Must be rated A3 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.
Maturity	At least one year and up to, but not including, ten 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 [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
July 2024	Publication in new format

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