Bloomberg Municipal BAA Index

The rules of this Index are described in <u>Bloomberg US Municipal Index</u> ("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 Municipal BAA Index measures the US municipal tax-exempt BAA rated bond market. It includes general obligation and revenue bonds, which both can be pre-refunded years later and get reclassified as such. The index was created in April 2006, with history backfilled to February 1, 1990.

Index ID 13972

Base Currency Index

LMB1TR/I13972US Index: Total Return USD Unhedged

Ticker

Features Specific to this Index

Credit Rating Securities must be rated between Baa3 and Baa1

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.

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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
March 2024	Publication in new format

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