

Bloomberg US Investment Grade 5-10 Year Corporate Bond Capped Index

The rules of this Index are described in [Bloomberg US Corporate 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 US Investment Grade 5-10 Year Corporate Bond Capped Index tracks USD-denominated, investment grade, fixed-rate bonds. The Index includes securities with at least five, and up to, but not including, ten years until final maturity. The index was created in March 2013, with history backfilled to January 1, 2002.

Index ID 29252

Base Currency Index Ticker I29252US: Total Return USD Unhedged

Features Specific to this Index

Issuer Classification Corporate issuers

Maturity At least five years and up to, but not including, ten years until final maturity, regardless of optionality.

Amount Outstanding At least USD 750mn

Time from Dated Date Up to, and including, five years from dated date

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.

Rebalancing Rules

Rebalance Date Monthly

Capping Methodology Only the three largest bonds per issuer, by amount outstanding, are included in the index. In the event that an issuer has a tie between the largest bonds, the longer time from dated date is chosen.

Issuers that exceed 2% market value of the uncapped index are limited at 2%. The excess market value over the 2% cap is redistributed on a pro rata basis to all other issuers' bonds in the index that are under the 2% cap. The process is repeated until no issuer exceeds the 2% limit.

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
April 2024	First publication.

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