

Bloomberg US Investment Grade 1 to 5 Year Corporate Bond Capped Index

The rules of this Index are described in the [Bloomberg US Corporate Index](#) and [Bloomberg Fixed Income Index Methodology](#) with the additional constraints described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg US Investment Grade 1 to 5 Year Corporate Bond Capped Index measures the corporate component of the US Aggregate Index, filtering for corporate bonds with maturities between one and up to, but not including, five years. The minimum amount outstanding is set at USD 750mn. For each issuer, only three of its largest offerings are eligible. Additionally, an issuer capping is applied at 2%. This index was launched in December 2013, with history backfilled to June 2013.

Index ID	30682
Base Currency Index Ticker	I30682US/BIGBTRUU: Total Return USD Unhedged

Features Specific to this Index

Maturity	At least one year and up to, but not including, five years until final maturity, regardless of optionality.
Amount Outstanding	USD 750mn minimum par amount outstanding
Security Type	Corporate bonds with no more than 1825 days of seasoning
Largest Issues Capping	Each issuer is limited to three of its largest securities for inclusion. In the event that there is a tie, the most seasoned security is used as the determining factor.

Rebalancing Rules

Issuer Capping	Issuers that exceed 2% of the market value of the uncapped US Investment Grade 1 to 5 Year Corporate Bond Capped 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. For example, an issuer that represents 5% of the uncapped index will have 3% of the index's market value redistributed to each bond from all issuers under the 2% cap on a pro rata basis. The 2% issuer cap is applied each month as the index is rebalanced.
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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
April 2024	Publication in new format

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