Bloomberg U.S. Strips 25+ Year Select Index

The rules of this Index are described in <u>Bloomberg US STRIPS 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 U.S. Strips 25+ Year Select Index measures US dollar-denominated, fixed-rate, Separate Trading of Registered Interest and Principal of Securities (STRIPS) registered with the US Treasury's Bureau of Public Debt. The index includes interest and principal payments stripped from existing US Treasury notes and bonds. STRIPS are excluded from the US Treasury index because their inclusion would result in double-counting. Securities must have at least 25 years until final maturity, regardless of optionality. And only top 30 bonds with largest amount outstanding are selected. The index was launched in July 2024, with history backfilled to January 1, 2019.

Index ID 38849

Base Currency Index

Ticker

138849US: Total Return USD Unhedged

Features Specific to this Index

Maturity At least 25 years until final maturity, regardless of optionality

Amount outstanding Top 30 bonds (Cusip) with largest amount outstanding are selected.

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
July 2024	Initial Publication

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