

Bloomberg Stable Income Market Index

The Bloomberg Stable Income Market Index has been created by combining [Bloomberg 1-5 Yr Gov/Credit Index](#) and other custom indices in the following proportion:

1. Bloomberg 1-5 Yr Gov/Credit Index - 65%; and
2. Bloomberg US MBS Fixed Rate 15-Yr Index - 25%; and
3. Bloomberg US ABS Credit Card AAA Index - 2.5%; and
4. Bloomberg US ABS Car Loan AAA Index - 2.5%; and
5. Bloomberg US CMBS AAA 1-6 Yr Index - 5%

The index was created in October 2010, with history backfilled to July 1, 1999.

Index ID 23996

Base Currency Index Ticker 123996US: Total Return USD Unhedged

Eligibility Requirements:

1. [Bloomberg 1-5 Yr Gov/Credit Index](#)

2. **Bloomberg US MBS Fixed Rate 15-Yr Index**

The rules of this Index are described in the [Bloomberg US Aggregate Index](#), with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

Sector FHLM Guarantor and Gold SF - 1
 FHLM Cash Single Family - 15 y
 FNMA Conventional Intermediate
 GNMA I Single Family Midget -
 GNMA II Single Family Midget -
 GNMA Manufactured Home Class B

3. **Bloomberg US ABS Credit Card AAA Index**

The rules of this Index are described in the [Bloomberg US Aggregate Index](#), with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

Sector Credit Card (Issuer Classification Level 3) only

Credit Rating Must be rated AAA or higher using the middle rating of Moody's, S&P and Fitch

4. **Bloomberg US ABS Car Loan AAA Index**

The rules of this Index are described in the [Bloomberg US Aggregate Index](#), with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

Sector Car Loan (Issuer Classification Level 3) only

Credit Rating Must be rated AAA or higher using the middle rating of Moody's, S&P and Fitch

5. Bloomberg US CMBS AAA 1-6 Yr Index

The rules of this Index are described in the [Bloomberg US Aggregate Index](#), with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

Sector CMBS (Issuer Classification Level 2)

Credit Rating Must be rated AAA or higher using the middle rating of Moody's, S&P and Fitch

Average Life At least one, and up to, but not including, six years

Environmental, Social and Governance (ESG)

The Index does not take into account any ESG factors or pursue any ESG objectives, please refer to the [Bloomberg Fixed Income Methodology](#) ESG disclosure

Version History

Date	Update
August 2024	Rules publication

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