Bloomberg Barclays MSCI US Aggregate ESG Select Index

The Bloomberg Barclays MSCI US Aggregate ESG Select Index is a fixed-rate, investment grade bond benchmark that follows the rules of the Bloomberg Barclays US Aggregate Index and applies additional sector and ESG criteria for security eligibility. In addition, treasury, securitized, and class 2 government-related (agency, local authority, sovereign, supranational) and corporate (industrial, utility, and financial) sectors are weighted to match the individual sector exposures of the Bloomberg Barclays US Aggregate Index. The index was launched in September 2017, with history available back to January 2008.

Fixed Income Rules for Inclusion

**Sector**
- Treasury, government–related, corporate, and securitized issuers are eligible except for:
  - All issuers classified as Independent or Integrated Energy.
  - All issuers classified as Metals and Mining.

**Eligible Currencies**
- Principal and interest must be denominated in USD.

**Quality**
- Securities must be rated investment grade (Baa3/BBB–/BBB– or higher) using the middle rating of Moody’s, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality:
  - Local currency treasury and hard currency sovereign issues are classified using the middle issuer level rating from each agency for all outstanding bonds, even if bond level ratings are available.
  - Expected ratings at issuance may be used to ensure timely index inclusion or to properly classify split-rated issuers.
  - Unrated securities may use an issuer rating for index classification purposes if available. Unrated subordinated securities are included if a subordinated issuer rating is available.

**Coupon**
- Fixed-rate coupon.
- Callable fixed-to-floating rate bonds are eligible during their fixed-rate term only.
- Bonds with a step-up coupon that changes according to a predetermined schedule are eligible.

**Amount Outstanding**
- For Treasury, government–related and corporate securities, USD300mn minimum par amount outstanding.
Fixed Income Rules for Inclusion

- For MBS pass-throughs, pool aggregates must have USD 1bn par amount outstanding.
- For ABS, USD500mn minimum deal size and USD25mn minimum tranche size.
- For CMBS, USD500mn minimum deal size with at least USD300mn amount outstanding remaining in the deal and USD25mn tranche size.
- US Treasuries held in the Federal Reserve SOMA account (both purchases at issuance and net secondary market transactions) are deducted from the total amount outstanding. New issuance bought at auction by the Federal Reserve does not enter the index. Net secondary market purchases/sales are adjusted at each month-end with a one-month lag.

Maturity
- At least one year until final maturity, regardless of optionality.
- MBS must have a weighted average maturity of at least one year. CMBS and ABS must have a remaining average life of at least one year.
- Bonds that convert from fixed to floating rate, including fixed-to-float perpetuals, will exit the index one year prior to conversion to floating-rate. Fixed-rate perpetuals are not included.
- Sub-indices based on maturity are inclusive of lower bounds. Intermediate maturity bands include bonds with maturities of 1 to 9.999 years. Long maturity bands include maturities of 10 years or greater.

Market of Issue
- SEC-registered securities, bonds exempt from registration at the time of issuance and SEC Rule 144A securities with registration rights are eligible. A security with both SEC Regulation-S (Reg-S) and SEC Rule 144A tranches is treated as one security for index purposes. The 144A tranche is used to prevent double-counting and represents the combined amount outstanding of the 144A and Reg-S tranches.
- Global bonds are included.
- Bonds that were previously SEC-registered or 144A with registration rights but later deregistered by the issuer remain index eligible.

Seniority of Debt
Senior and subordinated issues are included.

Taxability
- Only fully taxable issues are eligible.
- Build America Bonds (BAB) with the tax credit to the issuer are eligible; those with tax credits issued to investors are considered tax exempt.
- Dividend Received Deduction (DRD) and Qualified Dividend Income (QDI) eligible securities are excluded.

Security Types

<table>
<thead>
<tr>
<th>Included</th>
<th>Excluded</th>
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</thead>
<tbody>
<tr>
<td>Bullet, putable, sinkable/amortizing and callable bonds</td>
<td>Independent or Integrated Energy issuers</td>
</tr>
<tr>
<td>Taxable municipal securities, including Build America Bonds (BAB)</td>
<td>Metals and Mining issuers</td>
</tr>
<tr>
<td>Original issue zero coupon and underwritten MTN</td>
<td>Contingent capital securities, including traditional CoCos and contingent write-down securities</td>
</tr>
<tr>
<td>Enhanced equipment trust certificates (EETC)</td>
<td>Bonds with equity type features (e.g., warrants, convertibles, preferreds, DRD/QDI-eligible issues)</td>
</tr>
<tr>
<td>Certificates of deposit</td>
<td>Tax-exempt municipal securities</td>
</tr>
<tr>
<td>Fixed-rate and fixed-to-float (including fixed-to-variable) capital securities</td>
<td>Inflation-linked bonds, floating-rate issues</td>
</tr>
<tr>
<td>Covered bonds (as of January 1, 2011)</td>
<td>Private placements, retail bonds</td>
</tr>
<tr>
<td>US agency CMBS (as of July 1, 2014)</td>
<td>USD25/USD50 par bonds</td>
</tr>
<tr>
<td>Structured notes, pass-through certificates</td>
<td>Non-ERISA eligible CMBS issues</td>
</tr>
<tr>
<td>Non-ERISA eligible CMBS issues</td>
<td>CMBS A1A tranches (as of January 1, 2011)</td>
</tr>
<tr>
<td>Illiquid securities with no available internal or third-party pricing source</td>
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</tbody>
</table>
Environment, Social, and Governance (ESG) Rules

**MSCI ESG Rating**
- Securities must have an MSCI ESG Rating of BBB or higher (see the one exception in the section below).
- Unrated issuers from sectors with ratings are excluded.
- Ratings are applied at the ticker level. Every bond with the same ticker will have the same MSCI ESG Rating.
- MSCI ESG Ratings are generally updated annually, but may be reviewed more frequently as needed.

**MSCI ESG Controversy**
- Securities must not have an MSCI ESG Controversy assessment of very severe (score 0, red category).
- Securities with an MSCI ESG Controversy assessment of severe (score 1, orange category), must not have both an MSCI ESG Rating of BBB and a neutral or negative ESG Ratings Momentum trend.

**MSCI ESG Business Involvement Screening Research (BISR)**
The index excludes issuers involved in the following business lines/activities:
- All companies classified as an “Alcohol Producer” that earn either 50% or more revenue or more than $1bn in revenue from alcohol-related activities.
- All companies classified as a “Tobacco Producer” that earn either 50% or more revenue from tobacco-related activities.
- All companies classified as “Gambling Operations” or “Gambling Support” that earn either 50% or more revenue or more than $1bn in revenue from gambling-related activities.
- All companies classified as “Nuclear Power Utility” that earn 50% or more revenue from nuclear power-related activities or involved in at least one of the following:
  - enrichment of fuel for nuclear reactors
  - uranium mining
  - designing nuclear reactors.
- All companies involved in manufacturing “Conventional Weapon Systems” or “Conventional Weapon Components” that earn 50% or more revenue from these activities.
- All companies classified as a “Cluster Bomb Manufacturer”.
- All companies classified as a “Landmine Manufacturer”.
- All companies classified as a manufacturer of “Depleted Uranium Weapons”.
- All companies involved in manufacturing “Nuclear Weapons”, or “Nuclear Weapons Components”.
- All companies involved in manufacturing “Chemical and Biological Weapons” or “Chemical and Biological Weapons Components”.
- All companies classified as a “Civilian Firearm Producer” that earn 50% or more revenue from civilian firearms.

Rebalancing Rules

**Frequency**
For each index, Bloomberg maintains two universes of securities: the Returns (Backward) and the Projected (Forward) Universes. The composition of the Returns Universe is rebalanced at each month-end and represents the fixed set of bonds on which index returns are calculated for the next month. The Projected Universe is a forward-looking projection that changes daily to reflect issues dropping out of and entering the index but is not used for return calculations. On the last business day of the month (the rebalancing date), the composition of the latest Projected Universe becomes the Returns Universe for the following month.

**Index Changes**
During the month, indicative changes to securities (credit rating change, sector reclassification, amount outstanding changes, corporate actions, and ticker changes) are reflected daily in the Projected and Returns Universe of the index. These changes may cause bonds to enter or fall out of the Projected Universe of the index on a daily basis, but will affect the composition of the Returns Universe at month-end only, when the index is next rebalanced.

**Reinvestment of Cash Flows**
Intra-month cash flows from interest and principal payments contribute to monthly index returns but are not reinvested at a short-term reinvestment rate between rebalance dates. At each rebalancing, cash is effectively reinvested into the returns universe for the following month so that index results over two or more months reflect monthly compounding.

**New Issues**
Qualifying securities issued, but not necessarily settled on or before the month-end rebalancing date, qualify for inclusion in the following month’s index if the required security reference information and pricing are readily
Rebalancing Rules

Sector Neutrality
The application of screens based on Bloomberg Barclays Class 4 sectors, MSCI ESG Ratings, MSCI ESG Controversies, and MSCI ESG Business Involvement Screening Research (BISR) will alter the sector composition of the index versus the standard US Aggregate index. Sector weights are therefore adjusted to match the Treasury, Agency, Local Authority, Sovereign, Supranational, Industrial, Utility, Financial, and Securitized weights of the broad US Aggregate index. These sector weights are fixed as of month end, and may drift intra-month as prices change and bonds are called or tendered.

Pricing and Related Issues

Sources & Frequency
- All bonds in the index are priced daily using Bloomberg's evaluated pricing service, BVAL.
- MBS generics are priced daily based on a weighted average of underlying pools. The pools are priced by BVAL on a same-day settlement basis.

Pricing Quotes
Bonds can be quoted in a variety of ways, including nominal spreads over benchmark securities/treasuries, spreads over swap curves, or direct price quotes as a percentage of par. For securities quoted on a spread basis, daily security price changes will result from movements in the underlying curve (swap or treasury) and/or changes in the quoted spread. Prices from third-party sources are quoted as a percentage of par.

Timing
- 3pm (New York time) for all securities except taxable municipal bonds which use 4pm (New York time).
- On early market closes, prices are taken as of 1pm (New York time), unless otherwise noted.
- If the last business day of the month is a public holiday, prices from the previous business day are used.

Bid or Offer Side
Bonds in the index are priced on the bid side. The initial price for new corporate issues entering the index is the offer side; after the first month, the bid price is used.

Settlement Assumptions
T+1 calendar day settlement basis for all bonds except MBS, which uses same-day settlement. At month-end, settlement is assumed to be the first calendar day of the following month, even if the last business day is not the last day of the month, to allow for one full month of accrued interest to be calculated.

Verification
Daily price moves for each security are analyzed by the index pricing team to identify outliers. Index users may also challenge price levels, which are then reviewed and updated as needed using input from various sources.

Currency Hedging
Returns hedged to various non-USD currencies are published for the US Aggregate Index. The indices' FX hedging methodology takes rolling one-month forward contracts that are reset at the end of each month and hedges each non-reporting currency-denominated bond in the index into the reporting currency terms. No adjustment is made to the hedge during the month to account for price movements of constituent securities in the Returns Universe of the index.

Calendar
The US Aggregate ESG Select Index follows the US bond market holiday schedule.
**Monthly Returns in USD, 2008-2017(%)**

<table>
<thead>
<tr>
<th></th>
<th>Jan</th>
<th>Feb</th>
<th>Mar</th>
<th>Apr</th>
<th>May</th>
<th>Jun</th>
<th>Jul</th>
<th>Aug</th>
<th>Sep</th>
<th>Oct</th>
<th>Nov</th>
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<tbody>
<tr>
<td>2008</td>
<td>1.68</td>
<td>0.12</td>
<td>0.32</td>
<td>-0.21</td>
<td>-0.74</td>
<td>-0.07</td>
<td>-0.05</td>
<td>0.94</td>
<td>-1.46</td>
<td>-2.33</td>
<td>3.27</td>
<td>3.83</td>
<td>5.27</td>
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<tr>
<td>2009</td>
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<td>-0.33</td>
<td>1.42</td>
<td>0.49</td>
<td>0.64</td>
<td>0.53</td>
<td>1.59</td>
<td>1.03</td>
<td>1.01</td>
<td>0.49</td>
<td>1.31</td>
<td>-1.59</td>
<td>5.91</td>
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<td>2010</td>
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<td>-0.13</td>
<td>1.00</td>
<td>0.86</td>
<td>1.59</td>
<td>1.04</td>
<td>1.25</td>
<td>0.09</td>
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<td>2011</td>
<td>0.11</td>
<td>0.21</td>
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<td>1.23</td>
<td>1.29</td>
<td>-0.27</td>
<td>1.53</td>
<td>1.48</td>
<td>0.71</td>
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<td>0.00</td>
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<td>2012</td>
<td>0.79</td>
<td>-0.04</td>
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<td>0.01</td>
<td>1.32</td>
<td>0.07</td>
<td>0.11</td>
<td>0.15</td>
<td>0.14</td>
<td>-0.17</td>
<td>3.94</td>
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<tr>
<td>2013</td>
<td>-0.69</td>
<td>0.47</td>
<td>0.08</td>
<td>0.99</td>
<td>-1.73</td>
<td>-1.46</td>
<td>0.12</td>
<td>-0.51</td>
<td>0.94</td>
<td>0.78</td>
<td>-0.37</td>
<td>-0.57</td>
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<tr>
<td>2014</td>
<td>1.47</td>
<td>0.51</td>
<td>-0.18</td>
<td>0.83</td>
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<td>0.04</td>
<td>-0.26</td>
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<td>0.96</td>
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<tr>
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<td>-0.08</td>
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<td>0.75</td>
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<td>0.19</td>
<td>0.63</td>
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<td>0.89</td>
<td>-0.51</td>
<td>- -</td>
<td>-</td>
<td>-</td>
<td>3.01</td>
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</tbody>
</table>

**Accessing Index Data**

**Bloomberg Professional® service**

- **INDEX<Go>** – The Bloomberg Indices landing page is a dashboard for index-related information on the terminal. Find daily and monthly index returns for key indices from each index family as well as index publications including methodologies, factsheets, monthly reports, updates and alerts.
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  - Index methodology and factsheets
  - Current performance numbers for select indices

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  - Automatic delivery of files via email or SFTP following the completion of the index production process after market close
  - Clients may receive standard files or may customize file contents
  - Index data is also available via authorized redistributors
Bloomberg Total Return Index Value Tickers: US Aggregate ESG Select Index and Related Indices

<table>
<thead>
<tr>
<th>Ticker (USD Unhedged)</th>
<th>Index</th>
<th>Ticker (USD Unhedged)</th>
<th>Index</th>
</tr>
</thead>
<tbody>
<tr>
<td>I33432US</td>
<td>US Aggregate ESG Select Index</td>
<td>I33432</td>
<td>US Aggregate ESG Select Statistics Index</td>
</tr>
<tr>
<td>LBUSTRUU</td>
<td>US Aggregate Index</td>
<td>UAEWTRUU</td>
<td>US Aggregate ESG-Weighted Index</td>
</tr>
<tr>
<td>RUARTRUU</td>
<td>US Aggregate SRI Index</td>
<td>SUAMTRUU</td>
<td>US Aggregate Sustainability Index</td>
</tr>
<tr>
<td>UAWTTRUU</td>
<td>US Aggregate ESG-Weighted: Sector Neutral Class 1 Index</td>
<td>RUANTRUU</td>
<td>US Aggregate SRI: Sector Neutral Index</td>
</tr>
</tbody>
</table>

Total Return Index Values are available in other currencies and on a hedged basis. Attributes such as yield and duration, are also available. Please refer to Accessing Bloomberg Barclays Index Data Using Bloomberg Tickers for a full list of tickers and attributes that are available.

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