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# Parameter Sheet for - MSCI US 1M-1Y Select Government Bond Index



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# 1 General Methodology Overview

The MSCI US 1M-1Y Select Government Bond index<sup>1</sup> is constructed to measure the performance of eligible bonds issued by US government. The Index is rule based and conforms to a general construction guideline as described in this document.

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<sup>1</sup> The Index is governed by a set of methodology and policy documents ("Methodology Set"), including the present index methodology document. The Methodology Set for the Indexes can be accessed from MSCI's webpage <https://www.msci.com/index-methodology> in the section 'Search Methodology by Index Name or Index Code'.

## 2 Index Construction:

### 2.1 Defining the Index

The index constituents will be weighed and rebalanced according to the MSCI Government Bond Indexes Methodology<sup>2</sup>.

#### 2.1.1 MSCI US 1M – 1Y Select Government Bond index

The MSCI US 1M-1Y Select Government Bond index is constructed using the methodology for the MSCI US Government Bond Index, as defined in the MSCI Government Bond Indexes Methodology except for the below customization:

Maturity: The Index is constructed by applying the following maturity filter-

| Index Name                                 | Maturity filter  |
|--|--|
| MSCI US 1M-1Y Select Government Bond Index | All eligible constituents in this Index must have a maturity greater than or equal to 1 month and less than 1 year, as measured from the Rebalancing Date. |

<sup>2</sup> The MSCI Government Bond Indexes Methodology is available at: <https://www.msci.com/index-methodology>

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