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Composition of the SMCCF Broad Index

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Composition of the SMCCF Broad Market Index

The Secondary Market Corporate Credit Facility (SMCCF) will initially purchase corporate bonds to create a corporate bond portfolio that tracks a broad market index developed for the SMCCF (Broad Market Index).

The Broad Market Index is intended generally to track the composition of the broad, diversified universe of secondary market bonds that meet the criteria specified in the Term Sheet for Eligible Broad Market Index Bonds, subject to generally applicable issuer-level caps specified by the Term Sheet. It will be recalculated at least every 4-5 weeks, and the list of bonds that are eligible for purchase will be refreshed more frequently to add or remove those bonds that newly meet or no longer meet the eligibility requirements.

The Broad Market Index will be published roughly once a month. Additional information on the Broad Market Index, including how it is constructed and used for the SMCCF, is available in the [Frequently Asked Questions](#).

Most Recently Published Broad Market Index

- October 1, 2020 (Published November 9, 2020)

Archive

- September 1, 2020 (Published October 8, 2020)
 - July 28, 2020 (Published September 8, 2020)
 - June 25, 2020 (Published August 10, 2020)
 - June 5, 2020 (Published June 28, 2020)
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