

Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Unhedged/Hedged Methodology

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Section 1: Introduction

Unless otherwise specified or defined, all capitalized terms referred to in this Index Methodology Handbook are defined in Section 3 ("Definitions").

This Index Methodology Handbook has been made available by the Index Administrator and sets out the rules and risk factors applicable to the Index.

The Index is the intellectual property of the Index Owner and its licensors. The Index Owner and its licensors own the copyright and all other intellectual property rights in the Index as set out in this Index Methodology Handbook. Any use of these intellectual property rights must be with the prior written consent of BISL.

The administration of the Index will be solely performed by the Index Administrator. The Index Administrator controls the creation and operation of the Index's administration process, including all stages and processes involved in the production and dissemination of the Index. Notwithstanding that the Index relies on information from third party sources, the Index Administrator has primary responsibility for all aspects of the Index's administration and determination process.

The information in this Index Methodology Handbook reflects the policies of, and is subject to change by the Index Administrator. The Index Administrator makes certain determinations and calculations in respect of the Index and publishes the Index Value as further described in this Index Methodology Handbook. The Index Administrator may discontinue publication of the Index Value, subject to the transition policies of the Index Administrator, which are available upon written request. The Index Administrator will use reasonable efforts to make available the Index Value in respect of each Index Business Day. The Index is published on the relevant Bloomberg Pages (Appendix A). Certain information with respect to the Index (or a subset thereof) may also be published on the Bloomberg Website (defined below).

Historical records relating to the past performance of the Index are available on the relevant Bloomberg Page.

Any publication described in this Section 1 ("Introduction") may be restricted by means determined as appropriate for such purpose by the Index Administrator in its sole and absolute discretion, including, but not limited to, password protection restricting access to a limited set of persons in accordance with arrangements agreed between the Index Administrator and such persons.

BISL accepts no legal liability to any person for publishing or not continuing to publish for any period of time any Index Value at any particular place or any particular time.

This version of the Index Methodology Handbook is provided as of the date specified on the cover of this Index Methodology Handbook (the "Publication Date"). Upon each update to this Index Methodology Handbook, the most recent version shall be deemed to supersede the preceding version from the date of such update such that, in the event of any conflict between an earlier version of the Index Methodology Handbook and the most recent version, the most recent version shall prevail. The Index Administrator will use reasonable efforts to provide notice of such updates. The Index Administrator shall provide additional information about any such updates upon written request.

All determinations and calculations made by the Index Administrator will (in the absence of manifest error) be final, conclusive and binding.

The information contained in this Index Methodology Handbook includes the methodology and material rules and risks relating to the Index. This information is subject to change.

Section 2: Overview of the Index

2.1 Objective

This Index Methodology Handbook describes the calculation of the Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Unhedged Index and Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Hedged Index. The Indices are JPY-unhedged and JPY-hedged versions of the Bloomberg U.S. Treasury: 20+ Year Index (LT11TRUU Index). Bloomberg Fixing (BFIX) currency rates are used to calculate the FX appreciation and hedged return of the Index.

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Methodology](#).

The Indices is calculated in the Index Currency (JPY) as specified in Table 1 ("Index Information") in Appendix A.

2.2 Determination of the Index Value

The Index Value is calculated by the Index Administrator and is based on the value of each of the relevant Index Constituents as determined in accordance with Section 4.1 ("Calculation of Index Value") on each Index Business Day. The determination of dates used in the calculation is based on the relevant calendars and exchange schedules available at the time of such determination. On any day where the Index Value is not calculated, no Index Value shall be published in respect of such day, subject to the provisions set out below. Certain provisions in this document are expressed in both formulaic and descriptive terms. In the event of conflict between a descriptive term and a formula, the formula shall govern.

2.3 Determination of the value of each Index Constituent

The Index has been established and designed only for the purpose of seeking to achieve the objectives stated in this Section 2 ("Overview of the Index"). They have not been designed to reflect the performance of the wider foreign exchange market, equity market, bond market or other financial markets. The Index Value shall be a function of the price, level or value of the relevant Index Constituents. In the absence of a Market Disruption Event or Index Adjustment Event, the Index Value shall be calculated in accordance with the formulae in the methodology (including in circumstances where the market for an Index Constituent is illiquid or fragmented). This Section 2 ("Overview of the Index") only provides a summary of the Index and is subject to, and qualified by, the remainder of this Index Methodology Handbook. Prospective Product Investors should therefore carefully read the whole of this Index Methodology Handbook.

Prospective Product Investors should also note that any purposes, aims and intentions expressed in this Index Methodology Handbook may not be achieved.

Section 3: Definitions

"Affiliate" means in relation to any entity, any other entity directly or indirectly controlling, controlled by, or under common control with, such entity;

"Bloomberg Page" means, with respect to a Bloomberg ticker, the page on the Bloomberg Terminal® generated by entering such ticker + <GO>;

"Bloomberg Website" means the following <https://www.bloomberg.com/professional/product/indices/> or any successor thereto;

"Currency Business Day" means a day that is a Tokyo Business Day;

"Currency Pair" means USDJPY;

"Data Source" means,

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- (i) with respect to the Spot Rate, the BFIX spot rate at Tokyo 1530; and
 - (ii) with respect to the Forward Points, BFIX Tokyo 1530;

"Force Majeure Event" means an event or circumstance (including, without limitation, a systems failure, natural or man-made disaster, act of God, armed conflict, act of terrorism, riot or labour disruption or any similar intervening circumstance) that is beyond the reasonable control of the Index Administrator and that the Index Administrator determines, in its sole discretion, affects the Index, any Index Constituent or the methodology on which the relevant Index is based or the Index Administrator's ability to calculate and publish the relevant Index;

"Forward Points" means, with respect to the Currency Pair and an Index Business Day, the one-month forward points at mid quoted in market convention as obtained from the Data Source;

"Hedged Index" means Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Hedged;

"Index/Indices" means the Hedged Index and Unhedged Index;

"Index Adjustment Event" means, with respect to the Index, any of the following:

- (a) a change shall have been made to any of the Index Constituents or there shall have occurred any other event that would make the calculation of any Index impossible or infeasible, technically or otherwise, or that makes the Index non-representative of market prices of the Index Constituents or undermines the objectives of the relevant Index;
- (b) the administrator of an Index Constituent makes or announces that it will make a material change in the weighting or composition of, formula for or method of calculating, such Index Constituent or modifies or announces that it will modify in any other way such Index Constituent in a material manner (other than a modification prescribed in that formula or method to maintain such Index Constituent in the event of permitted changes in its constituents and/or other routine events);
- (c) the level or value of any Index Constituent has been calculated by reference to data that, in the determination of the Index Administrator, does not reflect the true market trading prices, values or levels of such Index Constituent and/or the related underlying contract;
- (d) the administrator of an Index Constituent permanently cancels the Index Constituent;
- (e) the exchange rate for the Index Constituent Currency or Index Currency splits into dual or multiple exchange rates;
- (f) an event occurs that generally makes it impossible or impracticable to convert the Index Constituent Currency or Index Currency into US Dollars, Euros or Japanese Yen through customary legal channels in any relevant jurisdiction, as determined by the Index Administrator;
- (g) an event occurs that generally makes it impossible or impracticable to deliver US Dollars, Euros or Japanese Yen from accounts inside the country where the Index Constituent Currency or Index Currency is the official currency to accounts outside such country, or to deliver the Index Constituent Currency or Index Currency between accounts inside such country or to a party that is a non-resident of such country;
- (h) the occurrence of a default, event of default or other similar condition or event with respect to any security or indebtedness of, or guaranteed by, any governmental authority in relation to the Index Constituent Currency or Index Currency;
- (i) any change in, or amendment to, the laws or regulations, including those laws or regulations that relate to capital controls or government control of exchange rates, prevailing in the country where the Index Constituent Currency or Index Currency is the official currency, or any change in any application or official

interpretation of such laws or regulations, or any other governmental action that the Index Administrator determines, acting in a commercially reasonable manner, may cause another market disruption event to occur or that leads or may lead to the introduction of a currency peg regime;

- (j) the occurrence of an event that makes it impossible or not reasonably practicable to obtain a firm quote for a currency exchange rate relevant to the Index;
- (k) the Index Administrator determines that there is a material difference in a relevant currency rate as determined by reference to the rate source for the Index and any other customary and generally available market source, which more accurately reflects market levels;
- (l) it becomes impossible to obtain a relevant currency exchange rate, either from the specified source for that rate or by the Index Administrator itself acting in good faith in a commercially reasonable manner by reference to a generally available source;
- (m) the Index Administrator determines that an issuer or dealer (or any of their Affiliates) of Index-linked notes or other Index-linked transactions would be unable, after using commercially reasonable efforts, to acquire, establish, re-establish, substitute, maintain, unwind, or dispose of any hedge position relating to such Index-linked notes or other Index-linked transactions, or to realize, recover or remit the proceeds of any such transactions; or
- (n) the Index Constituent Currency or Index Currency, in the determination of the Index Administrator, is subject to currency control against the US Dollar, Euro, and/or Japanese Yen;

"Index Administrator" means Bloomberg Index Services Limited ("BISL");

"Index Base Date" means, with respect to the Index, the date the Index Value is set to 100.0000, and is as specified in Table 1 ("Index Information") in Appendix A;

"Index Business Day" means a day that is either a Tokyo Business Day or an Underlying Index Business Day;

"Index Commencement Date" means the date the Index is first made available on the relevant Bloomberg Page, and is as specified in Table 1 ("Index Information") in Appendix A;

"Index Constituent" means, with respect to the Index, the Index Constituent Currency, Index Currency and each Spot Rate, Forward Rate, Underlying Index Month-to-Date Return and Underlying Index Yield-to-Worst used to calculate the Index Values of the Index;

"Index Constituent Currency" means the index currency of the Underlying Index, and is as specified in Table 1 ("Index Information") in Appendix A;

"Index Currency" means the currency the Index is represented in, and is as specified in Table 1 ("Index Information");

"Index Owner" means Bloomberg Index Services Limited ("BISL");

"Index Value" means, with respect to the Index and an Index Business Day, the value on such Index Business Day calculated in accordance with the methodology described in Section 4 ("Index Calculation");

"Tokyo Business Day" means a day on which commercial banks and foreign exchange markets settle payments and are open for general business in Tokyo;

"Market Disruption Event" means, with respect to the Index, the occurrence of one or more of the following events if, in the discretion of the Index Administrator, such event is material with respect to the Index:

- (a) the occurrence or existence (in the reasonable judgment of the Index Administrator), on any Index Business Day, in relation to the Index Constituent Currency or Index Currency of:
- any suspension of, or limitation imposed on, trading the Index Constituent Currency, Index Currency or any tradable instrument, including forwards or options, in respect of the Index Constituent Currency or Index Currency;
 - any event that disrupts or impairs (as determined by the Index Administrator acting in a reasonable manner) the ability of market participants in general to affect transactions (including any tradable instrument, such as forwards or options) or to obtain market values, each in relation to the Index Constituent Currency or Index Currency;
- (b) the Index Administrator observes on any Index Business Day that there has been a declaration of a general moratorium in respect of banking activities in any relevant jurisdiction;
- (c) a change in law, such that on or after the Index Base Date (a) due to the adoption or announcement of any change in any applicable law or regulation (including, without limitation, any tax law or limitations on the repatriation of invested capital in the jurisdiction of the underlying), or (b) due to the promulgation of or any change in the interpretation by any court, tribunal or regulatory authority with competent jurisdiction of any applicable law or regulation (including any action taken by a taxing authority), the Index Administrator determines that the continued administration and distribution of the Index is illegal or a materially different undertaking to administer;
- (d) the imposition or removal of or change in any tax (including without limitation, any excise, severance, sales, use, value-added, transfer, stamp, documentary, recording or similar tax) on, or in relation to any Index Constituent or any component thereof, by any government or taxation authority on or after the Index Base Date, if the effect of such imposition, change or removal is to raise or lower the price, value or level at which such Index Constituent or any component thereof trades on the relevant exchange or in the relevant market on any relevant date from what it would have been without that imposition, change or removal;
- (e) a temporary or permanent failure by the applicable exchange or other fixing source to announce or publish the value of any Index Constituent Currency or Index Currency on any Index Business Day on which the level of such Index Constituent Currency or Index Currency was scheduled to be announced or published;
- (f) the occurrence or existence of a lack of, or material decline in, the liquidity in the market for trading of any Index Constituent Currency or Index Currency on any Index Business Day;
- (g) a Force Majeure Event;

"Product" means any product based on or in relation to the Index;

"Product Investor" means any investor buying, selling, entering into or holding Products;

"Prospective Product Investor" means any investor who may be seeking to buy, sell, enter into or hold Products;

"Rebalance Date" means the first (1st) Index Business Day of each calendar month;

"Spot Rate" means, with respect to the Currency Pair and an Index Business Day,

- (i) the spot rate at mid for such Index Business Day, quoted in market convention as obtained from the Data Source, if such Index Business Day is also a Currency Business Day; otherwise
- (ii) the spot rate at mid for the Currency Business Day immediately preceding such Index Business Day, quoted in market convention as obtained from the Data Source;

“Underlying Index” means the Bloomberg U.S. Treasury: 20+ Year Index (LT11TRUU);

“Underlying Index Business Day” means a day on which the Underlying Index is scheduled to be published;

“Underlying Index Month-to-Date Return” means, with respect to the Underlying Index and an Index Business Day,

- (i) the month to date total return of the Underlying Index for such Index Business Day, as obtained from the Bloomberg Index Services Limited (“BISL”), if such Index Business Day is also an Underlying Index Business Day; otherwise
- (ii) the month to date total return of the Underlying Index for the Underlying Index Business Day immediately preceding such Index Business Day, as obtained from the Bloomberg Index Services Limited (“BISL”);

“Underlying Index Yield-to-Worst” means, with respect to the Underlying Index and an Index Business Day,

- (i) the lowest yield of the yield to maturity, yield to call or yield to refunding determined with respect to the Underlying Index for such Index Business Day, as obtained from the Bloomberg Index Services Limited (“BISL”), if such Index Business Day is also an Underlying Index Business Day; otherwise
- (ii) the lowest yield of the yield to maturity, yield to call or yield to refunding determined with respect to the Underlying Index for the Underlying Index Business Day immediately preceding such Index Business Day, as obtained from the Bloomberg Index Services Limited (“BISL”); and

“Unhedged Index” means Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Unhedged.

Section 4: Index Calculation

4.1 Calculation of Index Value

The Index Value on the Index Base Date shall be 100.0000. The Index Value with respect to each subsequent Index Business Day shall be calculated by the Index Administrator in accordance with the following formula:

$$HI_t = HI_R \times \left(1 + \frac{HMTD_t}{100}\right)$$

$$UI_t = UI_R \times \left(1 + \frac{UHMTD_t}{100}\right)$$

Where:

t means an Index Business Day;

R means, with respect to Index Business Day t , the immediately preceding Rebalance Date. For the avoidance of doubt, if Index Business Day t is a Rebalance Date, then R shall refer to the immediately preceding Rebalance Date;

HI_t and HI_R mean the Index Value of the Hedged Index on Index Business Day t and Rebalance Date R respectively;

UI_t and UI_R mean the Index Value of the Unhedged Index on Index Business Day t and Rebalance Date R respectively;

$HMTD_t$ means the month-to-date total return of the (JPY-hedged) Index on Index Business Day t calculated as follows:

$$HMTD_t = (H_R \times FR_t \times 100) + UHMTD_t$$

Where:

H_R means the size of the hedge calculated as follows:

$$H_R = \left(1 + \frac{YTW_{R-1}}{200}\right)^{\frac{1}{6}}$$

Where:

YTW_{R-1} means, with respect to Rebalance Date R , the Underlying Index Yield-to-Worst on the Index Business Day immediately preceding such Rebalance Date R ;

FR_t means the USDJPY forward return on Index Business Day t calculated as follows:

$$FR_t = \frac{IF_t - S_t}{S_R}$$

Where:

S_t and S_R mean, with respect to USDJPY, the Spot Rate on Index Business Day t and Rebalance Date R respectively;

IF_t means, with respect to USDJPY, the interpolated forward rate on Index Business Day t calculated as follows:

$$IF_t = \left[(F_R - S_R) \times \frac{DC_t}{30}\right] + S_R$$

Where:

F_R means, with respect to USDJPY, the forward outright on Rebalance Date R calculated as follows:

$$F_R = S_r + FP_r$$

Where:

FP_r means, with respect to USDJPY, the Forward Points on Rebalance Date R ;

DC_t means, with respect to Index Business Day t ; the day count since the immediately preceding Rebalance Date R determined as follows:

$$DC_t = 30 \text{ if } t \text{ is a Rebalance Date; otherwise}$$

$$DC_t = \min(\text{DayOfMonth}(t) - 1, 30)$$

$UHMTD_t$ means the JPY-unhedged month-to-date total return on Index Business Day t calculated as follows:

$$UHMTD_t = MTD_{t-1} + SR_t + \left(\frac{MTD_{t-1}}{100} \times SR_t \right)$$

Where:

$t - 1$ means, with respect to Index Business Day t , the immediately preceding Index Business Day;

MTD_{t-1} means the Underlying Index Month-to-Date Return on Index Business Day $t - 1$;

SR_t means the USDJPY spot return on Index Business Day t calculated as follows:

$$SR_t = \left(\frac{S_t}{S_R} - 1 \right) \times 100$$

4.2 Rounding

The Index Values shall be published rounded to four (4) decimal places.

Section 5: General Rules

5.1 Market Disruption Events

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

5.2 Consequences of an Index Adjustment Event

If, on any Index Business Day, an Index Adjustment Event occurs that the Index Administrator determines affects the Index, the Index Administrator may:

- 5.2.1 make such determinations and/or adjustments as the Index Administrator considers necessary in order to maintain the objectives of such Index, in relation to (a) the methodology used to calculate such Index or (b) the Index Value for such Index; and/or
- 5.2.2 select, in its sole, good faith discretion, a successor Index Constituent to replace the Index Constituent affected by the Index Adjustment Event; and/or
- 5.2.3 defer or suspend publication of the Index Value and any other information relating to the relevant Index until it determines that no Index Adjustment Event is continuing; and/or
- 5.2.4 discontinue supporting such Index or terminate the calculation of the Index Value for such Index, subject to the Index Administrator's termination and transition policies, if the Index Administrator determines that the foregoing measures provided in clauses 5.2.1 through 5.2.3 above are not feasible or would produce results that are not consistent with the objectives of such Index.

5.3 Data Providers and Data Extrapolation

The Index is rules-based, and its construction is designed to consistently produce Index Values without the exercise of discretion. Except as otherwise described in Section 4.1 ("*Calculation of Index Value*"). The Indices are produced without the interpolation or extrapolation of input data.

In addition, the Index Administrator seeks to avoid contributions of input data that may be subject to the discretion of the source of such data and instead seeks to use input data that is readily available and/or distributed for a number of non-index or benchmark creation purposes. Accordingly, the Index requires no 'contributors' to produce and no codes of conduct with any such sources are required.

5.4 Expert Judgment

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

5.5 Errors and Adjustments

The Index Administrator reserves the right to make adjustments to correct errors contained in previously published information relating to the Index, including but not limited to the Index Value, and to publish the corrected information, but it is under no obligation to do so and shall have no liability in respect of any errors or omissions contained in any subsequent publication. The Index Administrator will determine in good faith whether to adjust or correct any previously published information in order to maintain the objectives of the Index. The Index Administrator will provide notice of such adjustments. The Index Administrator will provide additional information about any such adjustments it makes upon written request.

If the level of an Index Constituent is subsequently corrected and the correction is announced or published by the relevant exchange and/or data source, then the Index Administrator shall make reasonable efforts to use the corrected level of the Index Constituent in its calculation of the Index Value in respect of immediately prior Index Business Day. However, for cases in which the level of the Index Constituent is being used to calculate a signal or a new allocation, then this calculation may not be subsequently changed if the change in signal or change in allocation has already come into effect.

5.6 Index and Data Reviews

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

5.7 Construction of this Index Methodology Handbook

This Index Methodology Handbook is made available by the Index Administrator. In the event of any inconsistency between the English language version of this Index Methodology Handbook and that translated into any other language, the English language version shall prevail. If there is any ambiguity in, or uncertainty or dispute about the meaning of, any of the provisions of this Index Methodology Handbook, the Index Administrator shall, in its sole and absolute discretion, construe the relevant provision(s) in order to determine the correct interpretation, and the decision of the Index Administrator shall be final, conclusive and binding.

5.8 Availability and Publication of Index Values and Adjustments

5.10.1 Index Publication

The Index Administrator will endeavour to make available the Index Values as soon as reasonably practicable for each Index Business Day. The Index Value shall be published on the Bloomberg Page or on such other information source as the Index Administrator may select from time to time.

The Index Administrator accepts no liability to any person for publishing or not continuing to publish for any period of time, as the case may be, any Index Value at any particular place or any particular time.

5.10.2 Adjustments

The Index Administrator will endeavour to make available any adjustments made to any Index.

The Index Owner may, at any time, change the name of the Index. The Index Administrator may, at any time, change with respect to the Index, the place and time of the publication of the Index Value, and the frequency of the publication of the Index Value for such Index, upon reasonable notice.

5.9 Reinvestment of Dividends and Coupons

Dividends and coupon payments play no direct role in this Index Methodology Handbook, and are therefore not accounted for by the Index.

Section 6: Backtest Assumptions

This Index Methodology contains the index rules current as of the Publication Date and will be updated to reflect any changes made after that date.

Section 7: Benchmark Oversight and Governance

7.1 Benchmark Governance Structure

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

7.2 Conflicts of Interest

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

7.3 Control Framework

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

Section 8: Limitations of the Index

Though the Index is designed to be representative of the markets it measures or otherwise align with its stated objective, it may not be representative in every case or achieve its stated objective in all instances. It is designed and calculated strictly to follow the rules of this Index Methodology Handbook, and any Index Value or other output is limited in its usefulness to such design and calculation.

Markets can be volatile, including those market interests which the Index intends to measure or upon which the Index is dependent in order to achieve its stated objective. For example, illiquidity can have an impact on the quality or amount of data available to the Index Administrator for calculation and may cause the Index to produce unpredictable or unanticipated results.

In addition, market trends and changes to market structure may render the objective of the Index unachievable or to become impractical to replicate by investors.

The Index aims to capture the returns of JPY-hedged and unhedged versions of the Bloomberg U.S.Treasury: 20+ Year Index (LT11TRUU Index). The Index is therefore subject to the effectiveness of such investment strategy and the underlying volatility and uncertainty of FX markets.

Section 9: Licensing and Trademark

Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Unhedged Index and Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Hedged Index are trademarks of Bloomberg.

Section 10: Environmental, Social and Governance (ESG) Disclosures

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

Appendix A

Table 1 - Index Information

Index	Ticker	Currency Pair	Index Constituent Currency	Index Currency	Currency Hedge	Index Commencement Date	Index Base Date
Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Unhedged	BTSILTJU	USDJPY	USD	JPY	Unhedged	7 Dec 2023	1 Oct 2007
Bloomberg U.S. Treasury: 20+ Year Index T1530 JPY Currency Hedged	BTSILTJH	USDJPY	USD	JPY	Hedged	7 Dec 2023	1 Oct 2007

Additional Resources

Bloomberg Fixed Income Index Methodology

<https://www.bloomberg.com/professional/product/indices/bloomberg-fixed-income-indices-fact-sheets-publications/>

Factsheet and Constituent information for Bloomberg U.S. Treasury: 20+ Year Index

Available under the FACTSHEET and CONSTITUENT link at

<https://www.bloomberg.com/professional/product/indices/bloomberg-fixed-income-indices/#/ucits>

General Index Announcements for the Bloomberg indices are published under the Announcements section of the Bloomberg website at

<https://www.bloomberg.com/professional/product/indices/>

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[bloomberg.com/indices](https://www.bloomberg.com/indices)

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