

Bloomberg Long Term US Treasury and High Grade Municipal Index

The Bloomberg Long Term US Treasury and High Grade Municipal Index has been created by combining the [Bloomberg US Treasury 20+ Year Index](#), the [Bloomberg Municipal Taxable & Exempt A3+ 15+ Year Custom Index](#), and the [Bloomberg Long Corporate Rev A3+ 15+ Custom Index](#) in the following proportion:

Index ID	Name	Weight %
60	Bloomberg US Treasury 20+ Year Index	10
34459	Bloomberg Municipal Taxable & Exempt A3+ 15+ Year Custom Index	30
34555	Bloomberg Long Corporate Rev A3+ 15+ Custom Index	60

This index was created in February 2019 with history backfilled to September 1, 2016.

Please refer to the methodology of the Bloomberg US Treasury 20+ Year Index for any information specific to it. Details of the Bloomberg Municipal Taxable & Exempt A3+ 15+ Year Custom Index and the Bloomberg Long Corporate Rev A3+ 15+ Custom Index are set out below.

Index Ticker 134598US Index - Total Return USD Unhedged

Eligibility Requirements:

1. Bloomberg Municipal Taxable & Exempt A3+ 15+ Year Custom Index

Parent [Bloomberg US Municipal Index](#) or [Bloomberg US Municipal Taxable Bonds Index](#)

Eligible Universe Securities that are part of either the Bloomberg US Municipal Index or the Bloomberg US Municipal Taxable Bonds Index.

Maturity Securities must have effective maturities of greater than, but not equal to 15 years. Securities must also have greater than, but not equal to 5 years until redemption. Securities based on the [Bloomberg US Municipal Index](#) must have been issued within the past 5 years.

Quality Securities must have a rating of equal to, or better than A3, using the middle of Moody's, Fitch, and S&P.

Optionality Puttable securities are not eligible for inclusion.

Coupon Securities must have coupons of greater than or equal to .05%.

Amount Outstanding Securities based on the [Bloomberg US Municipal Index](#) must have an Amount Outstanding of greater than USD 150mn. Securities based on the [Bloomberg US Municipal Taxable Bonds Index](#) must have an Amount Outstanding of greater than USD 300mn.

2. Bloomberg Long Corporate Rev A3+ 15+ Custom Index

Parent [Bloomberg US Aggregate Index](#)

Maturity	Securities must have greater than or equal to 15 years until final maturity, as of the end of the month.
Sector	Corporate
Quality	Securities must have a rating of equal to, or better than A3, using the middle of Moody's, Fitch, and S&P.
Coupon	Securities must have coupons of greater than or equal to .05%.

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

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 Disclosures.

Version History

Date	Update
June 2024	Document Created

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Beijing
+86 10 6649 7500

Dubai
+971 4 364 1000

Frankfurt
+49 69 9204 1210

Hong Kong
+852 2977 6000

London
+44 20 7330 7500

Mumbai
+91 22 6120 3600

New York
+1 212 318 2000

San Francisco
+1 415 912 2960

São Paulo
+55 11 2395 9000

Singapore
+65 6212 1000

Sydney
+61 2 9777 8600

Tokyo
+81 3 4565 8900