

# Bloomberg US Long Credit A+ Index

The rules of this Index are described in the [Bloomberg U.S. Long Credit Index](#) with the addition of the ratings constraint described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg US Long Credit A+ Index measures the performance of investment grade, US dollar-denominated, fixed-rate, taxable corporate and government-related debt with at least ten years to maturity. It is composed of a corporate and a non-corporate component that includes non-US agencies, sovereigns, supranationals and local authorities. Securities must have a rating of A3 or above, using the middle rating of Moody's, S&P and Fitch. This index was created in January 2001, with history backfilled to August 1988.

**Index ID** 3602

**Base Currency Index Ticker** I03602US/LLCRTRUU: Total Return USD Unhedged

## Features Specific to this Index

**Credit Rating** Securities must be rated A3 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:

- 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.

**Minimum Liquidity Requirements** USD 300mn minimum par amount outstanding.

**Maturity** At least ten years and up to final maturity, regardless of optionality.

## 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) Disclosures**

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

**Document Version History**

Date	Update
January 2024	Publication in new format

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