

Bloomberg US Treasury Coupons Index

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg US Treasury Coupons Index measures US dollar-denominated, fixed-rate, nominal debt issued by the US Treasury. To be included in the index, securities must have at least one and up to, but not including, 12 months to maturity. The US Treasury Coupons Index was launched on in May 1997.

Index Ticker I00082US Index / LTCPTRUU Index: Total Return USD Unhedged

Eligibility Requirements

Currency Principal and interest must be denominated in USD.

Quality Securities must be rated investment grade (Baa3/BBB-/BBB- 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:

- Local currency treasury issues are classified using the middle issuer level rating from each agency for all outstanding bonds, even if bond level ratings are available

Amount Outstanding

- USD 300mn minimum par amount outstanding
- US Treasuries held in the Federal Reserve SOMA account (both purchases at issuance and net secondary market transactions) are deducted from the total amount outstanding. New issuance bought at auction by the Federal Reserve does not enter the index. Net secondary market purchases/sales are adjusted at each month- end with a one-month lag.

Sector US Treasuries Only.

Coupon Fixed-rate coupon.

Maturity At least one month and up to, but not including, 12 months to maturity.

Rebalance Frequency Monthly

Security Types

Included

- Public obligations of the US Treasury
- Bullet, putable, sinkable/amortizing and callable bonds

Excluded

- US Treasuries held in the Federal Reserve SOMA account
- Inflation-Linked bonds, floating-rate bonds
- STRIPS, Treasury Bills, bellwethers, zero coupons

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.

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