

Bloomberg US STRIPS 10-15 Years Index

The rules of this Index are described in [Bloomberg US STRIPS Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg US STRIPS 10-15 Years Index measures US dollar-denominated, fixed-rate, Separate Trading of Registered Interest and Principal of Securities (STRIPS) registered with the US Treasury's Bureau of Public Debt. The index includes interest and principal payments stripped from existing US Treasury notes and bonds. STRIPS are excluded from the US Treasury index because their inclusion would result in double-counting. Securities must have a maturity greater than or equal to 10 years and less than 15 years. The index was launched in May 2014, with history backfilled to January 1, 2006.

Index ID	31025
Base Currency Index Ticker	I31025US: Total Return USD Unhedged

Features Specific to this Index

Maturity	At least ten years and up to, but not including, fifteen years until final maturity, regardless of optionality.
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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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