

Bloomberg US Treasury 1-3 Year Laddered Index

The rules of the Bloomberg US Treasury 1-3 Year Laddered Index are described in the [Bloomberg US Treasury Index](#) ("Parent Index") with the exception of the security selection process and equal-weighting structure described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg US Treasury 1-3 Year Laddered Index tracks USD-denominated, US Treasury securities with maturities between 1 and 3 years. The securities contained in the index are a subset of the parent index [Bloomberg US Treasury Index](#). The index was created in January 2024.

Index ID 38506

Base Currency Index Ticker I38506US: Total Return USD Unhedged

Features Specific to this Index

Security Selection One Treasury security is selected from each maturity month between 1 and 3 years. If there are two or more securities within a given maturity month, then the most recently issued security is selected. This process implies that there will be 24 securities in the index at each reconstitution (unless a given maturity month has no eligible securities). It is possible that a given maturity month will not contain a security.

Maturity At least 1 years and up to, but not including, 3 years until final maturity.

Security Weighting The securities in the index will be equally weighted at each month-end. From those equal market value weights, the notional values for each security will be derived. These notional values will be used for the following month's return calculation.

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
March 2024	Publication in new format
January 2024	Index created

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