

Bloomberg US STRIPS 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 STRIPS 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. The index was launched in October 2006, with history backfilled to January 1, 2006.

Index ID	14681
Base Currency Index Ticker	114681US / LUSSTRUU: Total Return USD Unhedged

Eligibility Requirements

Currency	Principal and interest must be denominated in USD.	
Sector	Treasuries only.	
Credit Rating	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: <ul style="list-style-type: none"> Local currency treasury issues are classified using the middle long-term local currency sovereign rating from each agency for all outstanding bonds, even if bond level ratings are available. Expected ratings at issuance may be used to ensure timely index inclusion or to properly classify split-rated issuers. 	
Minimum Liquidity Requirements	USD 100mn minimum par amount outstanding.	
Maturity	<ul style="list-style-type: none"> Original final maturity must be at least one year, regardless of optionality. At least one month until final maturity, regardless of optionality. 	
Security Types	Included <ul style="list-style-type: none"> Separate Trading of Registered Interest and Principal of Securities (STRIPS) 	Excluded <ul style="list-style-type: none"> Inflation-linked bonds Floating-rate issues US Treasuries, Treasury bills, and bellwethers State and local government series (SLG) bonds Original issue zero coupons
Rebalance Date	The last business day of each month.	

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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