Bloomberg US Treasury: 1-3 Year Index

The rules of this Index are described in <u>Bloomberg US Treasury Index</u> ("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 Treasury: 1-3 Year 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, three years to maturity. The US Treasury: 1-3 Year Index was created on May 23, 2012, with the history backfilled to February 1, 1992.

Index ID 28478

Base Currency IndexI28478US: Total Return USD UnhedgedTicker

Features Specific to this Index

Maturity At least one year and up to, but not including, three years until 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 <u>Bloomberg Fixed Income Index Methodology</u> for Currency Hedging and Currency Returns.
- See Appendix 12 of the <u>Bloomberg Fixed Income Index Methodology</u> 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 <u>Bloomberg Fixed Income</u> <u>Methodology</u> for ESG disclosures.

Document Version History

Date	Update
February 2024	Publication in new format

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Mumbai +91 22 6120 3600 **New York** +1 212 318 2000

San Francisco +1 415 912 2960

São Paulo +55 11 2395 9000 **Singapore** +65 6212 1000

Sydney +61 2 9777 8600 **Tokyo** +81 3 4565 8900

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