

Bloomberg U.S. Treasury: 5-7 Year Index

The rules of this Index are described in [Bloomberg US Treasury 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 U.S. Treasury: 5-7 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 five years and up to, but not including, seven years to maturity. The index was created in May 1997, with history backfilled to February 1, 1992.

Index ID 57

Base Currency Index Ticker I00057US / LT03TRUU: Total Return USD Unhedged

Features Specific to this Index

Maturity At least five years and up to, but not including, seven 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 [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

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