

Bloomberg U.S. Treasury Bills: 1-3 Months Index

The rules of this Index are described in [Bloomberg US Treasury Bill 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 Bills: 1-3 Months Index tracks the market for treasury bills issued by the U.S. government with time to maturity between 1 and 3 months. US Treasury bills are issued in fixed maturity terms of 4, 8, 13, 17, 26 and 52 weeks. The U.S. Treasury Bills: 1-3 Months Index is a component of the US Short Treasury Index. The index was launched in May 1997, with index history backfilled to December 1, 1991.

Index ID	78
Base Currency Index Ticker	I00078US: Total Return USD Unhedged

Features Specific to this Index

Maturity At least one month and up to, but not including, three months to maturity.

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
August 2024	Publication in new format

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