

Bloomberg Intermediate U.S. Treasury Index

The rules of this Index are described in [Bloomberg Global 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 Intermediate U.S. Treasury Index measures the Investment grade Treasury bond market with a country of risk of United States. The index includes securities with at least one year and up to, but not including, ten years until final maturity. The index was created in January 1999, with history backfilled to January 1, 1987.

Index ID 1302

Base Currency Index Ticker I01302US: Total Return USD Unhedged

Features Specific to this Index

Country of Risk United States

Maturity At least one year and up to, but not including, ten 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 |
|----------------|---------------------------|
| September 2024 | Publication in new format |

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