

iBoxx[®] USD Treasury Bills

The iBoxx USD Treasury Bills is designed to reflect the performance of U.S. Treasury bills. The iBoxx USD Treasury Bills is an integral part of the global iBoxx index series, which provides the marketplace with indices by which to assess the performance of bond markets and investments. The iBoxx USD Treasury Bills uses multisource pricing. The full index methodology is publicly available [here](#)

Index Identifiers

Name	ISIN (TR)
iBoxx USD Treasury Bills	GB00BF9Q4233
iBoxx USD Treasury Bills 0-3 Months	GB00BL0B1G25
iBoxx USD Treasury Bills 3-6 Months	GB00BL0B1J55
iBoxx USD Treasury Bills 6-9 Months	GB00BL0B1L77
iBoxx USD Treasury Bills 9-12 Months	GB00BL0B1N91

Inclusion Criteria

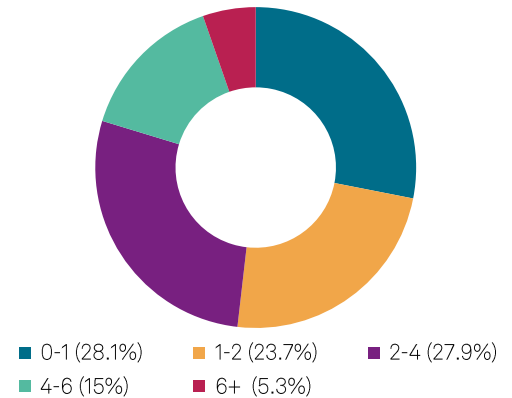
Issuer Types	Treasuries
Bond Types	Treasury Bills issued by the US Government.
Time to Maturity	Maximum 12 months
Rating	All bonds need to have an average rating of investment grade. Ratings from Fitch Ratings, Moody's Investor Service and S&P Global Ratings are considered. If more than one agency provides a rating, the average rating is attached to the bond.
Currency	USD

Index Details

Pricing Sources	Multisource pricing
Calculation	Daily (end of day)
History Start Date	July 31, 2010
Launch Date	November 24, 2017
Rebalancing	The rebalancing takes place after close of market on the last trading day of a rebalancing month.
Weighting	Market capitalization

Maturity Composition (Months)

Index weights as of July 01, 2024.



For further detailed information, please refer to the index guide on www.spglobal.com/spdji/en/indices/products/iboxx.

Disclaimer

Performance Disclosure/Back-Tested Data

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Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index’s launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Also, the treatment of corporate actions in back-tested performance may differ from treatment for live indices due to limitations in replicating index management decisions. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

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