

Frequently Asked Questions

S&P U.S. Treasury Bond 7-10 Year Indices

- 1. What is the S&P U.S. Treasury Bond 7-10 Year Index?** The [S&P U.S. Treasury Bond 7-10 Year Index](#) is designed to measure the performance of U.S. Treasury bonds maturing in 7 to 10 years.
- 2. What are the S&P U.S. Treasury Bond 7-10 Year Index (TTM JPY) and S&P U.S. Treasury Bond 7-10 Year Index (TTM JPY Hedged)?** The [S&P U.S. Treasury Bond 7-10 Year Index \(TTM JPY\)](#) is designed to measure the performance of U.S. Treasury bonds maturing in 7 to 10 years, calculated in Japanese yen. The [S&P U.S. Treasury Bond 7-10 Year Index \(TTM JPY Hedged\)](#) is designed to measure the performance of U.S. Treasury bonds maturing in 7 to 10 years, with returns represented in Japanese yen and hedged in an effort to eliminate currency exposure.
- 3. Why were the S&P U.S. Treasury Bond 7-10 Year Index (TTM JPY) and S&P U.S. Treasury Bond 7-10 Year Index (TTM JPY Hedged) created?** As global yields remain low, these indices seek to track intermediate-term U.S. Treasury bonds while giving market participants the option to have currency exposure or manage their currency risk.
- 4. What are the index codes?**

INDEX NAME	S&P U.S. TREASURY BOND 7-10 YEAR INDEX	S&P U.S. TREASURY BOND 7-10 YEAR INDEX (TTM JPY)	S&P U.S. TREASURY BOND 7-10 YEAR INDEX (TTM JPY HEDGED)
Index Code	SPBDU10T	SPBDTMJT	SPBDTMHT

- 5. What are the base dates and history available?**

TIME PERIOD	S&P U.S. TREASURY BOND 7-10 YEAR INDEX	S&P U.S. TREASURY BOND 7-10 YEAR INDEX (TTM JPY)	S&P U.S. TREASURY BOND 7-10 YEAR INDEX (TTM JPY HEDGED)
Launch Date	March 24, 2010	July 7, 2016	July 7, 2016
First Value Date	Dec. 29, 1989	Feb. 1, 2010	Feb. 1, 2010
Base Date	Dec. 29, 1989	Feb. 1, 2010	Feb. 1, 2010
Base Value	100	100	100

- 6. What are the exchange rates used?** For the S&P U.S. Treasury Bond 7-10 Year Index (TTM JPY) and the S&P U.S. Treasury Bond 7-10 Year Index (TTM JPY Hedged), the Tokyo 10am TTM spot rate and the TTM one-month forward rate of the following business day are used in the calculation.
- 7. What are the index eligibility criteria?** To be eligible for inclusion in the S&P U.S. Treasury Bond 7-10 Year Index, securities must be debt issued by the central governments of the U.S. in the domestic or Eurobond markets. The currency of issue must be U.S. dollar, and the minimum notional outstanding is USD 1 billion.
- 8. How is the weight of a bond determined in the index?** The indices are weighted by market value.
- 9. How often is the index rebalanced and what are the rules around reconstitution?** The index is rebalanced monthly. The rebalancing date is the last day of the rebalance period. The pro-forma announcement is typically three business days prior to the rebalancing date.

- 10. How can I access data for these indices?** Index levels are available on Bloomberg. Additional data for the indices is available via S&P DJI's FTP feed. The FTP feed provides two daily files: index levels and constituent-level data.
- 11. Where can I obtain more information about the S&P U.S. Treasury Bond 7-10 Year Index (TTM JPY) and the S&P U.S. Treasury Bond 7-10 Year Index (TTM JPY Hedged)?** Historical and current monthly index information, including factsheets and index methodology, is available at www.spdji.com. Other information, such as historical and current constituents and weightings, are available by subscription only. For more information, please contact index.services@spglobal.com.

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