

ICE Indices

U.S. Treasury 1 – 3 Year Bond Index (IDCOT1)

The ICE U.S. Treasury 1-3 Year Bond Index is part of a series of indices intended to assess the U.S. Treasury market. The Index is market value weighted and is designed to measure the performance of U.S. dollar-denominated, fixed rate securities with minimum term to maturity greater than one year and less than or equal to three years. The ICE U.S. Treasury Bond Index Series™ has an inception date of December 31, 2015. Index history is available back to December 31, 2004.

Contact Us

To find out more:

T: +1 (781) 687 8114

E: info@interactivedata.com

INDEX ELIGIBILITY AND INCLUSION RULES

Rules for Inclusion:

Size	USD \$300 million minimum par amount outstanding. U.S. Treasuries included in the Federal Reserve System Open Market Account (SOMA) will be deducted from the bond amount outstanding. Amount Outstanding is defined as the par amount outstanding of each Treasury, inclusive of any announced auctions or re-openings, less the par amount of said Treasury held in the Federal Reserve System Open Market Account (SOMA) or bought at issuance by the Federal Reserve. New issuance bought at auction by the Federal Reserve does not enter the index. Secondary market purchases by the Federal Reserve that occur in the current month are not reflected in the Index until the following month.
Maturity	All eligible securities must have a minimum term to maturity of at least one year and less than or equal to three years at the rebalancing date.
Coupon	Fixed Rate only excluding zero-coupon STRIPS.
Currency	Denominated in USD.
Security Types	U.S. Treasury issued debt with the following excluded: Inflation-linked securities, Floating Rate Notes, Cash Management and Treasury Bills, and any government agency debt issued with or without a government guarantee.

Rebalancing Rules:

Frequency	The composition of the Index is rebalanced at each month-end. A pro-forma index will be available starting three days before month end and is intended to reflect the Constituent changes from the prior rebalancing date based on Index eligibility.
Index Maintenance	The Index is not adjusted for securities that become eligible or ineligible for inclusion during the month. Any such changes are incorporated in the following month's index.

- Reinvestment of Cash Flows** Cash that has accrued intra-month from interest and principal payments by the Index earns no reinvestment return during the month. Accumulated cash (from coupon and principal payments) is removed from the index at month-end, which implies that it is reinvested pro rata across the entire index.
- New Issues** Qualifying securities issued on or before the month-end rebalancing date may qualify for inclusion. When issued Treasuries are included in the pro forma Index with a price of \$100 until replaced with an evaluated price as soon as available after auction day.

Pricing and Reference Data:

- Timing** 3:00 pm ET snapshot each day. If the last business day of the month falls on a weekend or a public holiday in the U.S. market, prices from the previous business day are used. Return calculations are computed through the end of the calendar month. Target latest delivery time for End of Day files is by 6:00 pm ET. Where the bond market closes early per the SIFMA schedule, Index levels may be calculated at a time in accordance with the recommended close. However, evaluated pricing from Interactive Data must be available to calculate the Indices.
- Bid Prices** Bonds in the index are priced on the bid side.
- Settlement Assumption** Evaluated pricing on Treasury securities assumes T+1 settlement.

Please refer to the [ICE U.S. Treasury Bond Index Series Methodology](#) document for additional information.

ABOUT INTERCONTINENTAL EXCHANGE

Intercontinental Exchange (NYSE:ICE) operates the leading network of exchanges and clearing houses. ICE's exchanges and clearing houses serve global commodity and financial futures and equities markets. The New York Stock Exchange is the world leader in capital raising and equities trading. ICE is a leading provider of data services across global markets.

Trademarks of ICE and/or its affiliates include Intercontinental Exchange, ICE, ICE block design, NYSE, New York Stock Exchange, Interactive Data and Trayport. Information regarding additional trademarks and intellectual property rights of Intercontinental Exchange, Inc. and/or its affiliates is located at www.intercontinentalexchange.com/terms-of-use.

ABOUT INTERACTIVE DATA

Interactive Data Corporation, a subsidiary of Intercontinental Exchange (NYSE: ICE), is a trusted leader in financial information. Thousands of financial institutions and active traders, as well as hundreds of software and service providers, subscribe to our fixed income evaluations, reference data, real-time market data, trading infrastructure services, fixed income analytics, desktop solutions and web-based solutions. Interactive Data's offerings support clients around the world with mission-critical functions, including portfolio valuation, regulatory compliance, risk management, electronic trading and wealth management. Interactive Data has over 2,400 employees in offices worldwide.

LIMITATIONS: This document is provided for informational purposes only. The information contained in this document is subject to change without notice and does not constitute any form of warranty, representation, or undertaking. Nothing herein should in any way be deemed to alter the legal rights and obligations contained in agreements between Interactive Data Pricing and Reference Data LLC and/or affiliates and their clients relating to any of the products or services described herein. Interactive Data Pricing and Reference Data LLC does not provide legal, tax, accounting, or other professional advice. Clients should consult with an attorney, tax, or accounting professional regarding any specific legal, tax, or accounting situation.

Interactive Data Pricing and Reference Data LLC makes no warranties whatsoever, either express or implied, as to merchantability, fitness for a particular purpose, or any other matter. Without limiting the foregoing, Interactive Data Pricing and Reference Data LLC makes no representation or warranty that any data or information (including but not limited to evaluations) supplied to or by it are complete or free from errors, omissions, or defects.

Interactive DataSM and the Interactive Data logo are registered service marks or service marks of Interactive Data Corporation in the United States or other countries. Other products, services or company names mentioned herein are the property of, and may be the service mark or trademark of, their respective owners.

Contact Us

To find out more:

T: +1 (781) 687 8114

E: info@interactivedata.com

AMERICAS

100 Church Street
11th Floor
New York, NY 10007
T: +1 (212) 771 6565
E: info@interactivedata.com

EMEA

Fitzroy House
13-17 Epworth Street
London EC2A 4DL
T: +44 (0)20 7825 7800
E: eu-info@interactivedata.com

ASIA PACIFIC

2001-2005, 20/F The Center
99 Queen's Road Central
Central, Hong Kong
T: + 852 3962 8100
E: asia.enquiry@interactivedata.com