

Bloomberg U.S. Treasury Inflation Notes: 1-10 Year Index

The rules of this Index are described in [Bloomberg US Treasury Inflation-Linked Bond 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 Inflation Notes: 1-10 Year Index measures the performance of the US Treasury Inflation Protected Securities (TIPS) market with less than 10 years to maturity. Federal Reserve holdings of US TIPS are not index eligible and are excluded from the face amount outstanding of each bond in the index. To be included in the index, securities must have at least one and up to, but not including ten years to maturity. The index was created in January 1999.

Index ID	63
Base Currency Index Ticker	I00063US / LTIITRUU: Total Return USD Unhedged

Features Specific to this Index

Maturity At least one years 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
April 2024	Publication in new format

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