Bloomberg Global Inflation-Linked: U.S. TIPS Index

The rules of this Index are described in the <u>Bloomberg Global Inflation-Linked Index</u> with the additional constraints described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Global Inflation-Linked: U.S. TIPS Index measures the performance of investment-grade, government inflationlinked debt from United States and in USD-denominated bonds only. This index was launched in November 2000, with history backfilled to October 1997.

Index ID 1551

Base Currency Index IO1551US: Total Return USD Unhedged Ticker

Features Specific to this Index

Country United States only.

Currency USD-denominated bonds only

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the <u>Bloomberg Fixed Income Index Methodology</u> for Currency Hedging and Currency Returns.
- See Appendix 12 of the <u>Bloomberg Fixed Income Index Methodology</u> 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 <u>Bloomberg Fixed Income</u> <u>Methodology</u> for ESG disclosures.

Document Version History

Date	Update
April 2024	Publication in new format

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