# Bloomberg US Government Inflation-Linked Bond Index (Series-B)

The rules of this Index are described in the <u>Bloomberg World Government Inflation-Linked Bond (WGILB) Methodology</u> ("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 US Government Inflation-Linked Bond Index measures the performance of the US Treasury Inflation Protected Securities (TIPS) market. The US Government Inflation-Linked Bond Index is subset of the flagship Bloomberg World Government Inflation-Linked Bond (WGILB) index and US TIPS represent the largest component of the WGILB Index. The US Government Inflation-Linked Bond Index includes the total amount outstanding of each TIPS and does not adjust for amounts held in the Federal Reserve System Open Market (SOMA) Account. The US Government Inflation-Linked Bond Index was launched in May 2002, with history backfilled to February 1997.

Index Tickers BCITIT: Total Return USD Unhedged

BCIT1E: Total Return EUR Hedged BCIT1B: Total Return GBP Hedged

## **Features Specific to this Index**

Country The index only includes the United Sates; US Treasury Inflation Protection Securities (TIPS)

### **Publication Currency**

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices. See Appendix 2 of the <u>Bloomberg</u> <u>Fixed Income Index Methodology</u> for Currency Hedging and Currency Returns.

# **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
June 2024	Publication in new format

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